

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C03



Distribution Date: 28-Dec-2020
 11-Dec-2020 2:17:52 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H	NA	11/30/2020	0.00000 %	23,020,601,811.63	0.00	1,190,169,029.32	0.00	21,830,432,782.33	1,190,169,029.32	0.00
1M-1	30711XAJ3	12/24/2020	1.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XAK0	12/24/2020	3.15013 %	527,865,116.25	1,524,273.43	1,754,240.47	0.00	526,110,875.79	3,278,513.90	0.00
1M-2H	NA	11/30/2020	0.00000 %	34,432,220.36	0.00	114,427.71	0.00	34,317,792.65	114,427.71	0.00
1B-H	NA	11/30/2020	0.00000 %	133,672,332.82	0.00	0.00	14,200,424.25	119,471,908.57	0.00	58,170,726.43
2A-H	NA	11/30/2020	0.00000 %	6,357,018,071.12	0.00	326,535,268.32	0.00	6,030,482,802.79	326,535,268.32	0.00
2M-1	30711XAL8	12/24/2020	1.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	30711XAM6	12/24/2020	3.05013 %	138,162,711.64	386,296.38	11,120,808.08	0.00	127,041,903.56	11,507,104.46	0.00
2M-2H	NA	11/30/2020	0.00000 %	9,863,407.06	0.00	793,912.16	0.00	9,069,494.90	793,912.16	0.00
2B-H	NA	11/30/2020	0.00000 %	105,690,083.29	0.00	0.00	5,579,178.48	100,110,904.81	0.00	23,450,950.19
Totals				30,327,305,754.17	1,910,569.81	1,530,487,686.06	19,779,602.73	28,777,038,465.40	1,532,398,255.87	81,621,676.62

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
 All Record Dates are based upon the governing documents and logic set forth as of closing.

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11-Dec-2020 2:17:52 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	57,437,785,171.00	23,020,601,811.63	61,809,972.15	1,128,359,057.17	0.00	0.00	1,190,169,029.32	21,830,432,782.33	0.38007094	1,190,169,029.32
1M-1	555,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	37,142,115.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	945,000,000.00	527,865,116.25	1,754,240.47	0.00	0.00	0.00	1,754,240.47	526,110,875.79	0.55673109	1,754,240.47
1M-2H	61,641,596.00	34,432,220.36	114,427.71	0.00	0.00	0.00	114,427.71	34,317,792.65	0.55673109	114,427.71
1B-H	177,642,635.00	133,672,332.82	0.00	0.00	0.00	14,200,424.25	14,200,424.25	119,471,908.57	0.67254074	0.00
2A-H	18,296,659,144.00	6,357,018,071.12	16,678,412.61	309,856,855.71	0.00	0.00	326,535,268.32	6,030,482,802.79	0.32959475	326,535,268.32
2M-1	239,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	17,128,465.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2	310,500,000.00	138,162,711.64	621,300.88	10,499,507.20	0.00	0.00	11,120,808.08	127,041,903.56	0.40915267	11,120,808.08
2M-2H	22,166,530.00	9,863,407.06	44,354.54	749,557.62	0.00	0.00	793,912.16	9,069,494.90	0.40915267	793,912.16
2B-H	123,561,855.00	105,690,083.29	0.00	0.00	0.00	5,579,178.48	5,579,178.48	100,110,904.81	0.81020882	0.00
Totals	78,223,727,511.00	30,327,305,754.17	81,022,708.36	1,449,464,977.70	0.00	19,779,602.73	1,550,267,288.79	28,777,038,465.40	0.36788120	1,530,487,686.06

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11-Dec-2020 2:17:52 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	57,437,785,171.00	400.79194807	1.07612040	19.64489149	0.00000000	0.00000000	20.72101189	380.07093618	0.38007094	20.72101189
1M-1	555,000,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	37,142,115.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	945,000,000.00	558.58742460	1.85633912	0.00000000	0.00000000	0.00000000	1.85633912	556.73108549	0.55673109	1.85633912
1M-2H	61,641,596.00	558.58742463	1.85633918	0.00000000	0.00000000	0.00000000	1.85633918	556.73108545	0.55673109	1.85633918
1B-H	177,642,635.00	752.47889010	0.00000000	0.00000000	0.00000000	79.93815364	79.93815364	672.54073646	0.67254074	0.00000000
2A-H	18,296,659,144.00	347.44146574	0.91155508	16.93516031	0.00000000	0.00000000	17.84671539	329.59475035	0.32959475	17.84671539
2M-1	239,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	17,128,465.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	310,500,000.00	444.96847549	2.00096902	33.81483800	0.00000000	0.00000000	35.81580702	409.15266847	0.40915267	35.81580702
2M-2H	22,166,530.00	444.96847544	2.00096903	33.81483796	0.00000000	0.00000000	35.81580698	409.15266846	0.40915267	35.81580698
2B-H	123,561,855.00	855.36174000	0.00000000	0.00000000	0.00000000	45.15291940	45.15291940	810.20882059	0.81020882	0.00000000

NOTE: All classes per \$1,000 denomination.

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11-Dec-2020 2:17:52 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	23,020,601,811.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,830,432,782.33
1M-1	N/A	N/A	1.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	11/25/20 - 12/27/20	33	3.15013 %	527,865,116.25	1,524,273.43	0.00	0.00	0.00	0.00	1,524,273.43	0.00	526,110,875.79
1M-2H	N/A	N/A	0.00000 %	34,432,220.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,317,792.65
1B-H	N/A	N/A	0.00000 %	133,672,332.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	119,471,908.57
2A-H	N/A	N/A	0.00000 %	6,357,018,071.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,030,482,802.79
2M-1	N/A	N/A	1.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2	11/25/20 - 12/27/20	33	3.05013 %	138,162,711.64	386,296.38	0.00	0.00	0.00	0.00	386,296.38	0.00	127,041,903.56
2M-2H	N/A	N/A	0.00000 %	9,863,407.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,069,494.90
2B-H	N/A	N/A	0.00000 %	105,690,083.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,110,904.81
Totals					1,910,569.81	0.00	0.00	0.00	0.00	1,910,569.81	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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11-Dec-2020 2:17:52 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	57,437,785,171.00	0.0000 %	400.79194807	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	380.07093618
1M-1	555,000,000.00	1.35013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	37,142,115.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	945,000,000.00	3.15013 %	558.58742460	1.61298776	0.00000000	0.00000000	0.00000000	0.00000000	1.61298776	0.00000000	556.73108549
1M-2H	61,641,596.00	0.0000 %	558.58742463	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	556.73108545
1B-H	177,642,635.00	0.0000 %	752.47889010	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	672.54073646
2A-H	18,296,659,144.00	0.0000 %	347.44146574	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	329.59475035
2M-1	239,500,000.00	1.35013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	17,128,465.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2	310,500,000.00	3.05013 %	444.96847549	1.24411072	0.00000000	0.00000000	0.00000000	0.00000000	1.24411072	0.00000000	409.15266847
2M-2H	22,166,530.00	0.0000 %	444.96847544	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	409.15266846
2B-H	123,561,855.00	0.0000 %	855.36174000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	810.20882059

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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 11-Dec-2020 2:17:52 PM

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	34,584,387.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,779,602.73)
Total Deposits	14,804,785.02
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,785,618.36
Total Withdrawals (Pool Distribution Amount)	14,804,785.02
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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 11-Dec-2020 2:17:53 PM

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR Rate	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	1,206,238,121.74
Total Principal Reduction Cumulative	36,703,878,157.77
Scheduled Principal Current	63,678,640.32
Scheduled Principal Cumulative	6,406,544,784.76
Unscheduled Principal Current	1,128,359,057.17
Unscheduled Principal Cumulative	30,239,162,646.58
Senior Reduction Amount	1,190,169,029.32
Subordinate Reduction Amount	1,868,668.17
Calculated Recovery Principal Amount	127,800,964.81
Calculated Tranche Write-Down Amount	14,200,424.25
Calculated Tranche Write-Up Amount	0.00
Group 2	
Total Principal Reduction Current	344,029,167.04
Total Principal Reduction Cumulative	12,742,810,887.92
Scheduled Principal Current	17,344,068.03
Scheduled Principal Cumulative	1,906,195,488.00
Unscheduled Principal Current	321,105,920.53
Unscheduled Principal Cumulative	10,813,164,449.73
Senior Reduction Amount	326,535,268.32
Subordinate Reduction Amount	11,914,720.24
Calculated Recovery Principal Amount	28,004,503.46
Calculated Tranche Write-Down Amount	5,579,178.48
Calculated Tranche Write-Up Amount	0.00
Informational Reporting	
Group 1	
At Issuance Loan Count	246445
Period Beginning Loan Count	123138
Period Reference Pool Removal Loan Count	4715
Period Ending Loan Count	118423

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
UPB at Origination	60,738,455,000.00
UPB at Issuance	59,214,211,517.33
UPB Actual Current	22,510,333,359.56
Period PIF Loan Count Current	4092
PIF Loan Count Cumulative	125170
Period PIF Loan UPB Current	977,448,031.29
PIF Loan UPB Cumulative	27,816,517,738.25
Period Partial Prepayment Amount	26,945,311.58
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,514,358.48
D180 Credit Event Loan Count Current	623
D180 Credit Event Loan Count Cumulative	2680
D180 Credit Event Actual Balance Curr	142,004,244.25
D180 Credit Event Actual Balance Cum	579,192,917.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,390,629.94
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	6
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	1,149,629.31
Credit Event Amount Current	142,004,244.25
Credit Event Amount Cumulative	581,707,276.26
Total Active Modified Loan Count	286
Total Active Modified Loan UPB	49,365,127.30
Group 2	
At Issuance Loan Count	85810
Period Beginning Loan Count	37436
Period Reference Pool Removal Loan Count	1547
Period Ending Loan Count	35889
UPB at Origination	19,482,337,000.00
UPB at Issuance	19,009,515,994.05
UPB Actual Current	6,266,705,106.13

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11-Dec-2020 2:17:53 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan Count Current	1378
PIF Loan Count Cumulative	48789
Period PIF Loan UPB Current	289,473,420.34
PIF Loan UPB Cumulative	10,230,354,431.16
Period Partial Prepayment Amount	4,699,013.61
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	18
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	3,043,326.26
D180 Credit Event Loan Count Current	169
D180 Credit Event Loan Count Cumulative	1078
D180 Credit Event Actual Balance Curr	33,584,611.99
D180 Credit Event Actual Balance Cum	209,259,007.02
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	36
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	6,764,506.76
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	2
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	382,416.21
Credit Event Amount Current	33,584,611.99
Credit Event Amount Cumulative	212,302,333.28
Total Active Modified Loan Count	147
Total Active Modified Loan UPB	27,330,406.44
Structural Reporting	
Group 1	
Senior Percentage	97.065471%
Subordinate Percentage	2.934529%
10% Severity Tier Percentage [0 - 1%]	0.239814%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.982378%
Prior Cum Net Credit Event Percentage	0.742563%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 2</u>	
Senior Percentage	96.162057%
Subordinate Percentage	3.837943%
10% Severity Tier Percentage [0 - 1%]	0.059851%
20% Severity Tier Percentage [1 - 3%]	0.116821%
25% Severity Tier Percentage [Over 3%]	0.000000%
Applicable Severity Percentage	16.612306%
Cumulative Net Credit Event Percentage	1.116821%
Prior Cum Net Credit Event Percentage	0.940149%
Minimum Credit Enhancement Test Pass?	YES

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.000000 %	2.930000 %	3.020000 %
1M-1	0.00	0.00	2.000000 %	2.930000 %	3.020000 %
1M-1H	0.00	0.00	2.000000 %	2.930000 %	3.020000 %
1M-2	0.00	0.00	0.300000 %	0.560000 %	0.530000 %
1M-2H	0.00	0.00	0.300000 %	0.560000 %	0.530000 %
1B-H	14,200,424.25	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	3.750000 %	3.840000 %	3.770000 %
2M-1	0.00	0.00	2.400000 %	3.840000 %	3.770000 %
2M-1H	0.00	0.00	2.400000 %	3.840000 %	3.770000 %
2M-2	0.00	0.00	0.650000 %	1.600000 %	1.600000 %
2M-2H	0.00	0.00	0.650000 %	1.600000 %	1.600000 %
2B-H	5,579,178.48	0.00	0.000000 %	0.000000 %	0.000000 %

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Distribution Date: 28-Dec-2020
 11-Dec-2020 2:17:53 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C03



Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Contact:
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Credit-Linked Notes

Series 2014-C03



Distribution Date: 28-Dec-2020
 11-Dec-2020 2:17:53 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	939	166,531,416.64	0.608507 %	0.578695 %
60 Days	373	69,366,096.79	0.241718 %	0.241047 %
90 Days	355	72,432,865.90	0.230053 %	0.251704 %
120 Days	311	62,602,260.08	0.201540 %	0.217542 %
150 Days	426	88,583,207.05	0.276064 %	0.307826 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	2404	459,515,846.46	1.557883 %	1.596814 %

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 11-Dec-2020 2:17:53 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	667	121,451,231.05	0.563235 %	0.539535 %
60 Days	280	52,520,792.41	0.236441 %	0.233319 %
90 Days	251	51,476,616.92	0.211952 %	0.228680 %
120 Days	230	47,505,339.09	0.194219 %	0.211038 %
150 Days	312	67,842,810.14	0.263462 %	0.301385 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1740	340,796,789.61	1.469309 %	1.513957 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	272	45,080,185.59	0.757892 %	0.719360 %
60 Days	93	16,845,304.38	0.259132 %	0.268806 %
90 Days	104	20,956,248.98	0.289782 %	0.334406 %
120 Days	81	15,096,920.99	0.225696 %	0.240907 %
150 Days	114	20,740,396.91	0.317646 %	0.330962 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	664	118,719,056.85	1.850149 %	1.894441 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C03



Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:53 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	623	142,001,389.06	14,200,424.25	0.063 %	0	0.00	0.00	0.000 %	623	142,001,389.06	14,200,424.25	0.063 %
Group 2	169	33,583,681.94	5,579,178.48	0.089 %	0	0.00	0.00	0.000 %	169	33,583,681.94	5,579,178.48	0.089 %
Total	792	175,585,071.00	19,779,602.73	0.069 %	0	0.00	0.00	0.000 %	792	175,585,071.00	19,779,602.73	0.069 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025003448	241,000.00	0.000 %	NC	72.00	360	205,551.69	11/30/2020	20,555.17	20,555.17
Group 1	0025003810	228,000.00	0.000 %	CA	70.00	360	189,357.75	11/30/2020	18,935.77	18,935.77
Group 1	0025005529	220,000.00	0.000 %	NY	80.00	360	189,960.21	11/30/2020	18,996.02	18,996.02
Group 1	0025005542	176,000.00	0.000 %	CA	75.00	360	151,727.96	11/30/2020	15,172.80	15,172.80
Group 1	0025005566	165,000.00	0.000 %	TX	72.00	360	139,282.10	11/30/2020	13,928.21	13,928.21
Group 1	0025006194	130,000.00	0.000 %	MA	65.00	360	110,447.10	11/30/2020	11,044.71	11,044.71
Group 1	0025006261	83,000.00	0.000 %	MO	75.00	360	71,228.51	11/30/2020	7,122.85	7,122.85
Group 1	0025006520	101,000.00	0.000 %	OR	80.00	360	85,336.86	11/30/2020	8,533.69	8,533.69
Group 1	0025006865	404,000.00	0.000 %	PA	80.00	360	331,565.54	11/30/2020	33,156.55	33,156.55
Group 1	0025007244	176,000.00	0.000 %	CT	80.00	360	150,016.40	11/30/2020	15,001.64	15,001.64
Group 1	0025008031	218,000.00	0.000 %	OH	80.00	360	185,457.82	11/30/2020	18,545.78	18,545.78
Group 1	0025008306	183,000.00	0.000 %	NY	80.00	360	154,459.58	11/30/2020	15,445.96	15,445.96
Group 1	0025008326	358,000.00	0.000 %	NY	80.00	360	307,578.87	11/30/2020	30,757.89	30,757.89
Group 1	0025008748	417,000.00	0.000 %	CA	72.00	360	360,135.69	11/30/2020	36,013.57	36,013.57
Group 1	0025008958	338,000.00	0.000 %	CA	70.00	360	278,783.73	11/30/2020	27,878.37	27,878.37
Group 1	0025009303	116,000.00	0.000 %	FL	80.00	360	61,548.10	11/30/2020	6,154.81	6,154.81
Group 1	0025009566	150,000.00	0.000 %	NC	80.00	360	126,562.83	11/30/2020	12,656.28	12,656.28
Group 1	0025010200	347,000.00	0.000 %	CA	70.00	360	299,049.34	11/30/2020	29,904.93	29,904.93
Group 1	0025010311	261,000.00	0.000 %	MD	75.00	360	223,460.57	11/30/2020	22,346.06	22,346.06
Group 1	0025011166	362,000.00	0.000 %	CA	65.00	360	309,011.32	11/30/2020	30,901.13	30,901.13

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Series 2014-C03



Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:53 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025011209	250,000.00	0.000 %	AZ	64.00	360	213,384.39	11/30/2020	21,338.44	21,338.44
Group 1	0025011730	119,000.00	0.000 %	MO	75.00	360	94,548.20	11/30/2020	9,454.82	9,454.82
Group 1	0025011732	120,000.00	0.000 %	TX	80.00	360	101,804.62	11/30/2020	10,180.46	10,180.46
Group 1	0025011742	116,000.00	0.000 %	TN	75.00	360	98,796.04	11/30/2020	9,879.60	9,879.60
Group 1	0025011875	66,000.00	0.000 %	FL	80.00	360	56,316.50	11/30/2020	5,631.65	5,631.65
Group 1	0025012488	160,000.00	0.000 %	CA	80.00	360	137,694.60	11/30/2020	13,769.46	13,769.46
Group 1	0025012715	410,000.00	0.000 %	CA	70.00	360	349,315.12	11/30/2020	34,931.51	34,931.51
Group 1	0025012961	186,000.00	0.000 %	WA	75.00	360	158,392.47	11/30/2020	15,839.25	15,839.25
Group 1	0025013023	620,000.00	0.000 %	CA	80.00	360	520,879.95	11/30/2020	52,087.99	52,087.99
Group 1	0025013342	313,000.00	0.000 %	NY	66.00	360	266,996.94	11/30/2020	26,699.69	26,699.69
Group 1	0025013479	84,000.00	0.000 %	MA	70.00	360	71,349.98	11/30/2020	7,135.00	7,135.00
Group 1	0025013872	480,000.00	0.000 %	CA	80.00	360	403,701.67	11/30/2020	40,370.17	40,370.17
Group 1	0025014165	453,000.00	0.000 %	CA	79.00	360	386,206.30	11/30/2020	38,620.63	38,620.63
Group 1	0025014924	140,000.00	0.000 %	NJ	78.00	360	118,047.51	11/30/2020	11,804.75	11,804.75
Group 1	0025015071	136,000.00	0.000 %	NY	80.00	360	115,832.08	11/30/2020	11,583.21	11,583.21
Group 1	0025015357	466,000.00	0.000 %	MA	64.00	360	395,158.87	11/30/2020	39,515.89	39,515.89
Group 1	0025015938	37,000.00	0.000 %	NC	75.00	360	31,348.66	11/30/2020	3,134.87	3,134.87
Group 1	0025016520	266,000.00	0.000 %	NY	71.00	360	224,403.05	11/30/2020	22,440.30	22,440.30
Group 1	0025016874	184,000.00	0.000 %	GA	80.00	360	147,485.95	11/30/2020	14,748.59	14,748.59
Group 1	0025017081	323,000.00	0.000 %	IN	72.00	360	275,720.52	11/30/2020	27,572.05	27,572.05
Group 1	0025017084	500,000.00	0.000 %	CA	77.00	360	426,811.30	11/30/2020	42,681.13	42,681.13
Group 1	0025017582	417,000.00	0.000 %	GA	80.00	360	356,775.75	11/30/2020	35,677.57	35,677.57
Group 1	0025018002	411,000.00	0.000 %	CA	74.00	360	315,640.32	11/30/2020	31,564.03	31,564.03
Group 1	0025018016	513,000.00	0.000 %	CA	80.00	360	415,409.71	11/30/2020	41,540.97	41,540.97
Group 1	0025018591	262,000.00	0.000 %	VA	72.00	360	225,356.29	11/30/2020	22,535.63	22,535.63
Group 1	0025018934	413,000.00	0.000 %	NJ	75.00	360	347,204.26	11/30/2020	34,720.43	34,720.43
Group 1	0025019804	315,000.00	0.000 %	PA	79.00	360	234,580.09	11/30/2020	23,458.01	23,458.01
Group 1	0025019887	380,000.00	0.000 %	NY	80.00	360	324,970.31	11/30/2020	32,497.03	32,497.03
Group 1	0025020306	176,000.00	0.000 %	CA	80.00	360	149,057.87	11/30/2020	14,905.79	14,905.79
Group 1	0025020629	463,000.00	0.000 %	CA	77.00	360	396,872.14	11/30/2020	39,687.21	39,687.21
Group 1	0025021152	185,000.00	0.000 %	CO	64.00	360	157,919.70	11/30/2020	15,791.97	15,791.97
Group 1	0025021726	310,000.00	0.000 %	CA	80.00	360	264,938.60	11/30/2020	26,493.86	26,493.86
Group 1	0025022654	77,000.00	0.000 %	CA	73.00	360	66,393.95	11/30/2020	6,639.39	6,639.39

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11-Dec-2020 2:17:53 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0025023404	528,000.00	0.000 %	NJ	64.00	360	453,077.44	11/30/2020	45,307.74	45,307.74
Group 1	0025024092	341,000.00	0.000 %	CA	80.00	360	129,709.74	11/30/2020	12,970.97	12,970.97
Group 1	0025024170	133,000.00	0.000 %	NJ	80.00	360	100,455.57	11/30/2020	10,045.56	10,045.56
Group 1	0025024186	225,000.00	0.000 %	CA	69.00	360	192,505.59	11/30/2020	19,250.56	19,250.56
Group 1	0025024312	98,000.00	0.000 %	MN	80.00	360	82,009.22	11/30/2020	8,200.92	8,200.92
Group 1	0025024452	356,000.00	0.000 %	MD	75.00	360	306,192.70	11/30/2020	30,619.27	30,619.27
Group 1	0025024781	211,000.00	0.000 %	CA	75.00	360	179,771.73	11/30/2020	17,977.17	17,977.17
Group 1	0025024993	214,000.00	0.000 %	TX	79.00	360	186,625.81	11/30/2020	18,662.58	18,662.58
Group 1	0025025231	224,000.00	0.000 %	TX	75.00	360	191,811.89	11/30/2020	19,181.19	19,181.19
Group 1	0025025256	157,000.00	0.000 %	SC	80.00	360	117,880.77	11/30/2020	11,788.08	11,788.08
Group 1	0025025300	160,000.00	0.000 %	FL	80.00	360	134,469.26	11/30/2020	13,446.93	13,446.93
Group 1	0025025309	245,000.00	0.000 %	MD	70.00	360	200,895.39	11/30/2020	20,089.54	20,089.54
Group 1	0025025482	83,000.00	0.000 %	MI	62.00	360	70,969.45	11/30/2020	7,096.94	7,096.94
Group 1	0025025515	172,000.00	0.000 %	TX	67.00	360	145,659.41	11/30/2020	14,565.94	14,565.94
Group 1	0025025725	414,000.00	0.000 %	CA	80.00	360	321,061.40	11/30/2020	32,106.14	32,106.14
Group 1	0025025760	252,000.00	0.000 %	WI	80.00	360	192,206.67	11/30/2020	19,220.67	19,220.67
Group 1	0025025997	412,000.00	0.000 %	WY	75.00	360	349,725.70	11/30/2020	34,972.57	34,972.57
Group 1	0025026345	98,000.00	0.000 %	IN	80.00	360	83,596.80	11/30/2020	8,359.68	8,359.68
Group 1	0025027353	150,000.00	0.000 %	ID	80.00	360	129,477.36	11/30/2020	12,947.74	12,947.74
Group 1	0025028195	417,000.00	0.000 %	WA	68.00	360	355,713.16	11/30/2020	35,571.32	35,571.32
Group 1	0025029146	131,000.00	0.000 %	CA	75.00	360	105,662.06	11/30/2020	10,566.21	10,566.21
Group 1	0025029165	154,000.00	0.000 %	PA	70.00	360	132,147.29	11/30/2020	13,214.73	13,214.73
Group 1	0025029539	317,000.00	0.000 %	MD	78.00	360	266,364.04	11/30/2020	26,636.40	26,636.40
Group 1	0025029923	155,000.00	0.000 %	NY	80.00	360	132,805.07	11/30/2020	13,280.51	13,280.51
Group 1	0025030017	384,000.00	0.000 %	TX	80.00	360	327,471.81	11/30/2020	32,747.18	32,747.18
Group 1	0025030665	263,000.00	0.000 %	CA	75.00	360	219,268.05	11/30/2020	21,926.80	21,926.80
Group 1	0025030689	334,000.00	0.000 %	HI	64.00	360	284,291.64	11/30/2020	28,429.16	28,429.16
Group 1	0025030935	282,000.00	0.000 %	NY	65.00	360	230,575.57	11/30/2020	23,057.56	23,057.56
Group 1	0025031532	272,000.00	0.000 %	VA	63.00	360	215,447.18	11/30/2020	21,544.72	21,544.72
Group 1	0025033155	306,000.00	0.000 %	PA	80.00	360	261,026.43	11/30/2020	26,102.64	26,102.64
Group 1	0025036662	197,000.00	0.000 %	NJ	78.00	360	168,120.91	11/30/2020	16,812.09	16,812.09
Group 1	0025037033	146,000.00	0.000 %	CO	72.00	360	125,257.05	11/30/2020	12,525.70	12,525.70
Group 1	0025037056	255,000.00	0.000 %	NC	80.00	360	214,792.87	11/30/2020	21,479.29	21,479.29

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Group 1	0025038315	343,000.00	0.000 %	CA	80.00	360	292,078.36	11/30/2020	29,207.84	29,207.84
Group 1	0025039688	276,000.00	0.000 %	HI	80.00	360	237,367.04	11/30/2020	23,736.70	23,736.70
Group 1	0025039790	134,000.00	0.000 %	NJ	75.00	360	116,114.55	11/30/2020	11,611.45	11,611.45
Group 1	0025039812	145,000.00	0.000 %	SC	70.00	360	123,002.10	11/30/2020	12,300.21	12,300.21
Group 1	0025040054	353,000.00	0.000 %	NY	80.00	360	292,803.53	11/30/2020	29,777.33	29,777.33
Group 1	0025040595	399,000.00	0.000 %	CT	80.00	360	343,518.25	11/30/2020	34,351.82	34,351.82
Group 1	0025041216	407,000.00	0.000 %	FL	75.00	360	327,945.91	11/30/2020	32,794.59	32,794.59
Group 1	0025041285	366,000.00	0.000 %	CA	66.00	360	311,993.97	11/30/2020	31,199.40	31,199.40
Group 1	0025041563	310,000.00	0.000 %	CT	73.00	360	260,110.05	11/30/2020	26,011.00	26,011.00
Group 1	0025043221	237,000.00	0.000 %	TX	80.00	360	200,884.67	11/30/2020	20,088.47	20,088.47
Group 1	0025043479	417,000.00	0.000 %	NY	78.00	360	354,885.97	11/30/2020	35,488.60	35,488.60
Group 1	0025043710	551,000.00	0.000 %	CA	75.00	360	318,068.24	11/30/2020	31,806.82	31,806.82
Group 1	0025043737	417,000.00	0.000 %	OH	75.00	360	332,940.10	11/30/2020	33,294.01	33,294.01
Group 1	0025043804	97,000.00	0.000 %	PA	77.00	360	83,219.59	11/30/2020	8,321.96	8,321.96
Group 1	0025044347	83,000.00	0.000 %	PA	80.00	360	71,781.46	11/30/2020	7,178.15	7,178.15
Group 1	0025044821	228,000.00	0.000 %	TX	80.00	360	194,490.14	11/30/2020	19,449.01	19,449.01
Group 1	0025046139	382,000.00	0.000 %	NJ	69.00	360	328,681.00	11/30/2020	32,868.10	32,868.10
Group 1	0025046417	517,000.00	0.000 %	CA	68.00	360	443,300.69	11/30/2020	44,330.07	44,330.07
Group 1	0025046763	400,000.00	0.000 %	NY	72.00	360	342,232.38	11/30/2020	34,223.24	34,223.24
Group 1	0025047067	351,000.00	0.000 %	CA	80.00	360	301,364.89	11/30/2020	30,136.49	30,136.49
Group 1	0025047246	256,000.00	0.000 %	FL	71.00	360	218,574.12	11/30/2020	21,857.41	21,857.41
Group 1	0025047693	380,000.00	0.000 %	NC	80.00	360	325,120.51	11/30/2020	32,512.05	32,512.05
Group 1	0025047943	574,000.00	0.000 %	NY	67.00	360	445,099.06	11/30/2020	44,509.91	44,509.91
Group 1	0025048420	192,000.00	0.000 %	AL	77.00	360	163,780.24	11/30/2020	16,378.02	16,378.02
Group 1	0025048665	404,000.00	0.000 %	CO	74.00	360	341,521.03	11/30/2020	34,152.10	34,152.10
Group 1	0025048717	230,000.00	0.000 %	MN	78.00	360	196,196.27	11/30/2020	19,619.63	19,619.63
Group 1	0025048737	208,000.00	0.000 %	LA	80.00	360	177,153.88	11/30/2020	17,715.39	17,715.39
Group 1	0025049678	160,000.00	0.000 %	TX	64.00	360	136,715.30	11/30/2020	13,702.24	13,702.24
Group 1	0025051426	231,000.00	0.000 %	IL	61.00	360	197,049.40	11/30/2020	19,704.94	19,704.94
Group 1	0025051577	396,000.00	0.000 %	NC	80.00	360	338,740.02	11/30/2020	33,874.00	33,874.00
Group 1	0025051899	248,000.00	0.000 %	CA	73.00	360	210,943.36	11/30/2020	21,094.34	21,094.34
Group 1	0025052578	150,000.00	0.000 %	NY	75.00	360	65,302.10	11/30/2020	6,530.21	6,530.21
Group 1	0025053140	207,000.00	0.000 %	NY	80.00	360	176,627.86	11/30/2020	17,662.79	17,662.79

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Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:53 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Group 1	0025053306	345,000.00	0.000 %	NY	75.00	360	294,095.84	11/30/2020	29,409.58	29,409.58
Group 1	0025053523	123,000.00	0.000 %	PR	74.00	360	104,283.47	11/30/2020	10,428.35	10,428.35
Group 1	0025053585	342,000.00	0.000 %	FL	80.00	360	292,747.51	11/30/2020	29,274.75	29,274.75
Group 1	0025054106	258,000.00	0.000 %	CT	80.00	360	218,902.80	11/30/2020	21,890.28	21,890.28
Group 1	0025056327	135,000.00	0.000 %	OR	75.00	360	115,681.34	11/30/2020	11,568.13	11,568.13
Group 1	0025056860	257,000.00	0.000 %	NY	78.00	360	219,864.77	11/30/2020	21,986.48	21,986.48
Group 1	0025057234	104,000.00	0.000 %	FL	80.00	360	88,979.35	11/30/2020	8,897.93	8,897.93
Group 1	0025057278	319,000.00	0.000 %	FL	80.00	360	245,449.67	11/30/2020	24,544.97	24,544.97
Group 1	0025057366	520,000.00	0.000 %	CA	80.00	360	445,430.99	11/30/2020	44,543.10	44,543.10
Group 1	0025057370	101,000.00	0.000 %	AZ	75.00	360	86,490.64	11/30/2020	8,649.06	8,649.06
Group 1	0025057734	461,000.00	0.000 %	DC	80.00	360	395,150.30	11/30/2020	39,515.03	39,515.03
Group 1	0025057954	626,000.00	0.000 %	NY	70.00	360	491,156.21	11/30/2020	49,115.62	49,115.62
Group 1	0025058058	606,000.00	0.000 %	CA	69.00	360	519,072.19	11/30/2020	51,907.22	51,907.22
Group 1	0025058226	555,000.00	0.000 %	NJ	75.00	360	472,669.97	11/30/2020	47,267.00	47,267.00
Group 1	0025058605	407,000.00	0.000 %	FL	62.00	360	323,358.35	11/30/2020	32,335.83	32,335.83
Group 1	0025058799	330,000.00	0.000 %	FL	75.00	360	281,305.69	11/30/2020	28,130.57	28,130.57
Group 1	0025059628	323,000.00	0.000 %	NJ	79.00	360	274,436.59	11/30/2020	27,443.66	27,443.66
Group 1	0025059676	110,000.00	0.000 %	PA	69.00	360	93,735.90	11/30/2020	9,373.59	9,373.59
Group 1	0025059756	320,000.00	0.000 %	NC	80.00	360	276,638.39	11/30/2020	27,663.84	27,663.84
Group 1	0025059979	170,000.00	0.000 %	ME	61.00	360	142,168.47	11/30/2020	14,216.85	14,216.85
Group 1	0025059994	237,000.00	0.000 %	CT	64.00	360	198,553.06	11/30/2020	19,855.31	19,855.31
Group 1	0025060716	338,000.00	0.000 %	NY	80.00	360	143,606.77	11/30/2020	14,360.68	14,360.68
Group 1	0025060723	210,000.00	0.000 %	MA	68.00	360	179,135.72	11/30/2020	17,913.57	17,913.57
Group 1	0025060822	417,000.00	0.000 %	TX	80.00	360	356,537.82	11/30/2020	35,653.78	35,653.78
Group 1	0025060908	118,000.00	0.000 %	OH	70.00	360	102,217.32	11/30/2020	10,221.73	10,221.73
Group 1	0025060962	285,000.00	0.000 %	NM	67.00	360	226,365.57	11/30/2020	22,636.56	22,636.56
Group 1	0025062234	147,000.00	0.000 %	MS	73.00	360	123,717.12	11/30/2020	12,371.71	12,371.71
Group 1	0025062409	356,000.00	0.000 %	TN	78.00	360	306,689.03	11/30/2020	30,199.25	30,199.25
Group 1	0025062929	146,000.00	0.000 %	NY	75.00	360	125,664.18	11/30/2020	12,566.42	12,566.42
Group 1	0025063090	327,000.00	0.000 %	CO	73.00	360	278,873.53	11/30/2020	27,887.35	27,887.35
Group 1	0025063563	245,000.00	0.000 %	IL	70.00	360	193,475.07	11/30/2020	19,347.51	19,347.51
Group 1	0025063656	117,000.00	0.000 %	MA	70.00	360	99,416.54	11/30/2020	9,941.65	9,941.65
Group 1	0025064003	159,000.00	0.000 %	MO	80.00	360	134,325.69	11/30/2020	13,432.57	13,432.57

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Group 1	0025064219	282,000.00	0.000 %	CA	73.00	360	242,527.67	11/30/2020	24,252.77	24,252.77
Group 1	0025064570	309,000.00	0.000 %	CA	75.00	360	262,411.57	11/30/2020	26,241.16	26,241.16
Group 1	0025064686	460,000.00	0.000 %	HI	80.00	360	393,302.35	11/30/2020	39,330.23	39,330.23
Group 1	0025065701	551,000.00	0.000 %	NY	80.00	360	468,198.93	11/30/2020	46,819.89	46,819.89
Group 1	0025066837	74,000.00	0.000 %	LA	80.00	360	61,734.93	11/30/2020	6,173.49	6,173.49
Group 1	0025066980	160,000.00	0.000 %	MD	68.00	360	134,541.58	11/30/2020	13,454.16	13,454.16
Group 1	0025067131	125,000.00	0.000 %	MO	76.00	360	107,977.78	11/30/2020	10,797.78	10,797.78
Group 1	0025067550	80,000.00	0.000 %	MO	80.00	360	69,239.34	11/30/2020	6,923.93	6,923.93
Group 1	0025067639	50,000.00	0.000 %	CA	80.00	360	43,815.36	11/30/2020	4,381.54	4,381.54
Group 1	0025067676	72,000.00	0.000 %	PA	72.00	360	62,618.90	11/30/2020	6,261.89	6,261.89
Group 1	0025067677	77,000.00	0.000 %	FL	80.00	360	59,875.03	11/30/2020	5,987.50	5,987.50
Group 1	0025067886	121,000.00	0.000 %	TX	80.00	360	104,452.48	11/30/2020	10,445.25	10,445.25
Group 1	0025068009	140,000.00	0.000 %	NJ	80.00	360	115,249.97	11/30/2020	11,525.00	11,525.00
Group 1	0025069857	170,000.00	0.000 %	TX	63.00	360	145,571.32	11/30/2020	14,557.13	14,557.13
Group 1	0025069953	155,000.00	0.000 %	TX	69.00	360	133,446.85	11/30/2020	13,344.68	13,344.68
Group 1	0025070221	385,000.00	0.000 %	LA	80.00	360	332,104.51	11/30/2020	33,210.45	33,210.45
Group 1	0025070376	328,000.00	0.000 %	TX	80.00	360	283,082.78	11/30/2020	28,308.28	28,308.28
Group 1	0025071377	108,000.00	0.000 %	AZ	80.00	360	92,944.04	11/30/2020	9,294.40	9,294.40
Group 1	0025071629	284,000.00	0.000 %	NY	79.00	360	244,948.26	11/30/2020	24,494.83	24,494.83
Group 1	0025071713	271,000.00	0.000 %	HI	67.00	360	225,274.32	11/30/2020	22,527.43	22,527.43
Group 1	0025071765	113,000.00	0.000 %	NJ	63.00	360	96,019.89	11/30/2020	9,601.99	9,601.99
Group 1	0025072376	143,000.00	0.000 %	GA	80.00	360	108,601.50	11/30/2020	10,860.15	10,860.15
Group 1	0025072954	148,000.00	0.000 %	IL	80.00	360	115,807.45	11/30/2020	11,580.74	11,580.74
Group 1	0025073026	148,000.00	0.000 %	MN	80.00	360	126,523.93	11/30/2020	12,652.39	12,652.39
Group 1	0025073229	142,000.00	0.000 %	NM	79.00	360	121,850.33	11/30/2020	12,185.03	12,185.03
Group 1	0025073626	145,000.00	0.000 %	CA	64.00	360	122,679.58	11/30/2020	12,267.96	12,267.96
Group 1	0025074697	226,000.00	0.000 %	WI	79.00	360	192,783.95	11/30/2020	19,278.39	19,278.39
Group 1	0025074771	405,000.00	0.000 %	CA	68.00	360	327,558.88	11/30/2020	32,755.89	32,755.89
Group 1	0025074946	327,000.00	0.000 %	DE	80.00	360	281,533.82	11/30/2020	28,153.38	28,153.38
Group 1	0025074994	450,000.00	0.000 %	CA	65.00	360	385,011.25	11/30/2020	38,501.12	38,501.12
Group 1	0025075197	584,000.00	0.000 %	NY	80.00	360	499,641.47	11/30/2020	49,964.15	49,964.15
Group 1	0025075533	546,000.00	0.000 %	CA	78.00	360	464,522.85	11/30/2020	46,452.28	46,452.28
Group 1	0025075639	198,000.00	0.000 %	NV	80.00	360	165,623.60	11/30/2020	16,562.36	16,562.36

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11-Dec-2020 2:17:53 PM

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Group 1	0025076219	447,000.00	0.000 %	HI	80.00	360	378,958.74	11/30/2020	37,895.87	37,895.87
Group 1	0025076336	353,000.00	0.000 %	CA	80.00	360	295,581.80	11/30/2020	29,558.18	29,558.18
Group 1	0025076403	248,000.00	0.000 %	TX	80.00	360	200,410.13	11/30/2020	20,041.01	20,041.01
Group 1	0025076474	228,000.00	0.000 %	CO	80.00	360	180,171.87	11/30/2020	18,017.19	18,017.19
Group 1	0025076541	271,000.00	0.000 %	CA	80.00	360	232,551.53	11/30/2020	23,255.15	23,255.15
Group 1	0025077400	318,000.00	0.000 %	CA	63.00	360	271,892.18	11/30/2020	27,189.22	27,189.22
Group 1	0025077743	290,000.00	0.000 %	CA	75.00	360	243,920.76	11/30/2020	24,392.08	24,392.08
Group 1	0025078124	93,000.00	0.000 %	TX	80.00	360	70,156.73	11/30/2020	7,015.67	7,015.67
Group 1	0025078361	98,000.00	0.000 %	NC	75.00	360	83,501.08	11/30/2020	8,350.11	8,350.11
Group 1	0025078627	94,000.00	0.000 %	NC	65.00	360	79,942.15	11/30/2020	7,994.21	7,994.21
Group 1	0025079090	212,000.00	0.000 %	NJ	80.00	360	177,791.39	11/30/2020	17,779.14	17,779.14
Group 1	0025079298	195,000.00	0.000 %	CA	62.00	360	163,603.62	11/30/2020	16,360.36	16,360.36
Group 1	0025079695	405,000.00	0.000 %	CA	74.00	360	348,138.19	11/30/2020	34,813.82	34,813.82
Group 1	0025080851	394,000.00	0.000 %	NY	75.00	360	333,033.45	11/30/2020	33,303.34	33,303.34
Group 1	0025080858	308,000.00	0.000 %	NY	72.00	360	245,546.61	11/30/2020	24,554.66	24,554.66
Group 1	0025081152	371,000.00	0.000 %	CT	79.00	360	298,716.44	11/30/2020	29,871.64	29,871.64
Group 1	0025081832	552,000.00	0.000 %	CA	80.00	360	450,488.09	11/30/2020	45,048.81	45,048.81
Group 1	0025082213	417,000.00	0.000 %	RI	74.00	360	354,635.81	11/30/2020	35,463.58	35,463.58
Group 1	0025082791	504,000.00	0.000 %	NY	79.00	360	433,454.41	11/30/2020	43,345.44	43,345.44
Group 1	0025082806	415,000.00	0.000 %	NY	80.00	360	353,428.97	11/30/2020	35,342.90	35,342.90
Group 1	0025082838	417,000.00	0.000 %	CA	63.00	360	326,317.06	11/30/2020	32,631.71	32,631.71
Group 1	0025083113	280,000.00	0.000 %	PA	78.00	360	239,562.81	11/30/2020	23,956.28	23,956.28
Group 1	0025083137	182,000.00	0.000 %	VA	78.00	360	155,858.87	11/30/2020	15,585.89	15,585.89
Group 1	0025083959	250,000.00	0.000 %	IL	66.00	360	214,382.86	11/30/2020	21,438.29	21,438.29
Group 1	0025083989	417,000.00	0.000 %	NY	80.00	360	355,471.54	11/30/2020	35,547.15	35,547.15
Group 1	0025084381	216,000.00	0.000 %	CO	74.00	360	156,596.48	11/30/2020	15,659.65	15,659.65
Group 1	0025084645	417,000.00	0.000 %	CA	68.00	360	356,672.70	11/30/2020	35,667.27	35,667.27
Group 1	0025084804	357,000.00	0.000 %	CA	77.00	360	303,402.23	11/30/2020	30,340.22	30,340.22
Group 1	0025084847	394,000.00	0.000 %	NY	75.00	360	335,651.79	11/30/2020	33,565.18	33,565.18
Group 1	0025085115	300,000.00	0.000 %	CA	66.00	360	257,259.27	11/30/2020	25,725.93	25,725.93
Group 1	0025085493	255,000.00	0.000 %	MI	69.00	360	195,517.37	11/30/2020	19,551.74	19,551.74
Group 1	0025085662	528,000.00	0.000 %	CA	80.00	360	453,078.16	11/30/2020	45,307.82	45,307.82
Group 1	0025085885	255,000.00	0.000 %	NY	80.00	360	217,358.03	11/30/2020	21,735.80	21,735.80

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Group 1	0025086085	336,000.00	0.000 %	CA	80.00	360	288,130.51	11/30/2020	28,813.05	28,813.05
Group 1	0025086187	181,000.00	0.000 %	OH	79.00	360	154,900.35	11/30/2020	15,490.03	15,490.03
Group 1	0025086299	417,000.00	0.000 %	WA	76.00	360	352,307.41	11/30/2020	35,230.74	35,230.74
Group 1	0025086384	184,000.00	0.000 %	CA	67.00	360	156,893.92	11/30/2020	15,689.39	15,689.39
Group 1	0025086544	306,000.00	0.000 %	MD	65.00	360	260,748.13	11/30/2020	26,074.81	26,074.81
Group 1	0025086977	274,000.00	0.000 %	CA	75.00	360	235,432.96	11/30/2020	23,543.30	23,543.30
Group 1	0025087137	295,000.00	0.000 %	NY	69.00	360	246,954.09	11/30/2020	24,695.41	24,695.41
Group 1	0025087146	212,000.00	0.000 %	NV	68.00	360	180,916.25	11/30/2020	18,091.62	18,091.62
Group 1	0025087350	285,000.00	0.000 %	FL	64.00	360	205,268.88	11/30/2020	20,526.89	20,526.89
Group 1	0025087508	374,000.00	0.000 %	CA	70.00	360	318,255.21	11/30/2020	31,825.52	31,825.52
Group 1	0025087572	240,000.00	0.000 %	CA	80.00	360	96,258.17	11/30/2020	9,625.82	9,625.82
Group 1	0025087832	417,000.00	0.000 %	CA	79.00	360	318,986.44	11/30/2020	31,898.64	31,898.64
Group 1	0025088653	525,000.00	0.000 %	CA	70.00	360	447,536.98	11/30/2020	44,753.70	44,753.70
Group 1	0025088831	370,000.00	0.000 %	FL	65.00	360	316,564.50	11/30/2020	31,656.45	31,656.45
Group 1	0025089346	484,000.00	0.000 %	CA	75.00	360	404,485.37	11/30/2020	40,448.54	40,448.54
Group 1	0025089624	260,000.00	0.000 %	OR	80.00	360	209,817.08	11/30/2020	20,981.71	20,981.71
Group 1	0025089674	353,000.00	0.000 %	WA	80.00	360	300,142.63	11/30/2020	30,014.26	30,014.26
Group 1	0025089924	205,000.00	0.000 %	CA	67.00	360	171,886.33	11/30/2020	17,188.63	17,188.63
Group 1	0025090364	189,000.00	0.000 %	OR	73.00	360	160,976.79	11/30/2020	16,097.68	16,097.68
Group 1	0025090707	195,000.00	0.000 %	NY	67.00	360	165,836.76	11/30/2020	16,583.68	16,583.68
Group 1	0025090708	390,000.00	0.000 %	NJ	69.00	360	333,451.40	11/30/2020	33,345.14	33,345.14
Group 1	0025090922	220,000.00	0.000 %	NJ	80.00	360	188,675.83	11/30/2020	18,867.58	18,867.58
Group 1	0025091121	249,000.00	0.000 %	CO	71.00	360	211,708.12	11/30/2020	21,170.81	21,170.81
Group 1	0025091124	413,000.00	0.000 %	DC	75.00	360	351,226.58	11/30/2020	35,122.66	35,122.66
Group 1	0025091836	74,000.00	0.000 %	VA	75.00	360	62,628.18	11/30/2020	6,262.82	6,262.82
Group 1	0025091969	603,000.00	0.000 %	VA	61.00	360	503,943.91	11/30/2020	50,394.39	50,394.39
Group 1	0025092704	542,000.00	0.000 %	NY	75.00	360	451,455.15	11/30/2020	45,145.51	45,145.51
Group 1	0025093052	58,000.00	0.000 %	GA	80.00	360	50,763.76	11/30/2020	5,076.38	5,076.38
Group 1	0025093208	407,000.00	0.000 %	NY	80.00	360	254,596.09	11/30/2020	25,459.61	25,459.61
Group 1	0025093517	466,000.00	0.000 %	CT	80.00	360	398,699.69	11/30/2020	39,869.97	39,869.97
Group 1	0025093904	400,000.00	0.000 %	MD	73.00	360	331,800.23	11/30/2020	33,180.02	33,180.02
Group 1	0025093963	192,000.00	0.000 %	TX	80.00	360	159,352.46	11/30/2020	15,935.25	15,935.25
Group 1	0025094228	416,000.00	0.000 %	NJ	80.00	360	332,414.33	11/30/2020	33,241.43	33,241.43

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11-Dec-2020 2:17:53 PM

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Group 1	0025094416	417,000.00	0.000 %	TX	66.00	360	354,392.99	11/30/2020	35,439.30	35,439.30
Group 1	0025094456	373,000.00	0.000 %	MD	68.00	360	313,730.60	11/30/2020	31,373.06	31,373.06
Group 1	0025094658	468,000.00	0.000 %	NY	80.00	360	385,610.95	11/30/2020	38,561.09	38,561.09
Group 1	0025094673	448,000.00	0.000 %	MD	64.00	360	382,615.12	11/30/2020	38,261.51	38,261.51
Group 1	0025095157	172,000.00	0.000 %	MS	80.00	360	146,720.36	11/30/2020	14,672.04	14,672.04
Group 1	0025095166	151,000.00	0.000 %	WI	79.00	360	128,924.30	11/30/2020	12,892.43	12,892.43
Group 1	0025095346	625,000.00	0.000 %	CA	64.00	360	498,643.14	11/30/2020	49,864.31	49,864.31
Group 1	0025096573	202,000.00	0.000 %	FL	80.00	360	173,079.13	11/30/2020	17,307.91	17,307.91
Group 1	0025097406	28,000.00	0.000 %	IN	63.00	360	23,836.32	11/30/2020	2,383.63	2,383.63
Group 1	0025097407	56,000.00	0.000 %	IN	65.00	360	48,462.63	11/30/2020	4,846.26	4,846.26
Group 1	0025098179	385,000.00	0.000 %	NY	68.00	360	328,114.57	11/30/2020	32,811.46	32,811.46
Group 1	0025098325	371,000.00	0.000 %	MA	75.00	360	321,105.48	11/30/2020	32,110.55	32,110.55
Group 1	0025098719	210,000.00	0.000 %	VA	80.00	360	180,261.58	11/30/2020	18,026.16	18,026.16
Group 1	0025099225	417,000.00	0.000 %	FL	74.00	360	355,471.54	11/30/2020	35,547.15	35,547.15
Group 1	0025099667	470,000.00	0.000 %	HI	71.00	360	399,181.39	11/30/2020	39,918.14	39,918.14
Group 1	0025100675	147,000.00	0.000 %	IL	80.00	360	123,652.59	11/30/2020	12,365.26	12,365.26
Group 1	0025100743	182,000.00	0.000 %	TX	80.00	360	156,585.47	11/30/2020	15,658.55	15,658.55
Group 1	0025100962	166,000.00	0.000 %	GA	80.00	360	140,777.80	11/30/2020	14,077.78	14,077.78
Group 1	0025101025	601,000.00	0.000 %	CT	62.00	360	508,014.80	11/30/2020	50,801.48	50,801.48
Group 1	0025101144	163,000.00	0.000 %	TX	61.00	360	140,180.96	11/30/2020	14,018.10	14,018.10
Group 1	0025101479	315,000.00	0.000 %	CA	71.00	360	273,093.49	11/30/2020	27,309.35	27,309.35
Group 1	0025101510	417,000.00	0.000 %	CA	73.00	360	357,467.78	11/30/2020	35,746.78	35,746.78
Group 1	0025102182	492,000.00	0.000 %	CA	80.00	360	421,319.09	11/30/2020	42,131.91	42,131.91
Group 1	0025102507	595,000.00	0.000 %	CA	80.00	360	508,728.15	11/30/2020	50,872.81	50,872.81
Group 1	0025102956	271,000.00	0.000 %	TX	79.00	360	235,175.73	11/30/2020	23,517.57	23,517.57
Group 1	0025103910	196,000.00	0.000 %	CA	80.00	360	167,581.21	11/30/2020	16,758.12	16,758.12
Group 1	0025104947	433,000.00	0.000 %	VA	80.00	360	368,242.70	11/30/2020	36,824.27	36,824.27
Group 1	0025105187	148,000.00	0.000 %	CA	80.00	360	128,009.80	11/30/2020	12,800.98	12,800.98
Group 1	0025105234	176,000.00	0.000 %	CA	80.00	360	150,992.60	11/30/2020	15,099.26	15,099.26
Group 1	0025105725	549,000.00	0.000 %	NY	65.00	360	464,189.40	11/30/2020	46,418.94	46,418.94
Group 1	0025105752	350,000.00	0.000 %	TX	73.00	360	300,135.60	11/30/2020	30,013.56	30,013.56
Group 1	0025105945	417,000.00	0.000 %	NY	68.00	360	356,537.84	11/30/2020	35,653.78	35,653.78
Group 1	0025106027	307,000.00	0.000 %	VA	65.00	360	261,702.07	11/30/2020	26,170.21	26,170.21

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Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:53 PM

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Group 1	0025106660	269,000.00	0.000 %	IL	80.00	360	231,175.16	11/30/2020	23,117.52	23,117.52
Group 1	0025107378	254,000.00	0.000 %	MI	80.00	360	216,121.44	11/30/2020	21,612.14	21,612.14
Group 1	0025107432	415,000.00	0.000 %	CA	71.00	360	355,911.04	11/30/2020	35,591.10	35,591.10
Group 1	0025109173	355,000.00	0.000 %	NH	80.00	360	289,625.84	11/30/2020	28,962.58	28,962.58
Group 1	0025109444	204,000.00	0.000 %	MD	71.00	360	168,373.26	11/30/2020	16,837.33	16,837.33
Group 1	0025110240	384,000.00	0.000 %	NC	80.00	360	324,562.79	11/30/2020	32,456.28	32,456.28
Group 1	0025110677	329,000.00	0.000 %	CA	70.00	360	278,386.09	11/30/2020	27,838.61	27,838.61
Group 1	0025110973	356,000.00	0.000 %	AZ	80.00	360	303,273.17	11/30/2020	30,327.32	30,327.32
Group 1	0025110992	556,000.00	0.000 %	CA	75.00	360	477,615.86	11/30/2020	47,761.59	47,761.59
Group 1	0025111153	260,000.00	0.000 %	NJ	80.00	360	190,315.84	11/30/2020	19,031.58	19,031.58
Group 1	0025111349	193,000.00	0.000 %	OR	70.00	360	164,386.67	11/30/2020	16,438.67	16,438.67
Group 1	0025111503	400,000.00	0.000 %	CA	80.00	360	344,010.94	11/30/2020	34,401.09	34,401.09
Group 1	0025112131	226,000.00	0.000 %	CA	75.00	360	193,330.22	11/30/2020	19,333.02	19,333.02
Group 1	0025113241	243,000.00	0.000 %	CO	75.00	360	218,151.16	11/30/2020	21,815.12	21,815.12
Group 1	0025113246	319,000.00	0.000 %	AZ	77.00	360	274,529.56	11/30/2020	27,452.96	27,452.96
Group 1	0025113377	79,000.00	0.000 %	LA	75.00	360	65,293.46	11/30/2020	6,529.35	6,529.35
Group 1	0025113479	216,000.00	0.000 %	MA	79.00	360	182,169.74	11/30/2020	18,216.97	18,216.97
Group 1	0025113484	176,000.00	0.000 %	TX	75.00	360	153,700.79	11/30/2020	15,370.08	15,370.08
Group 1	0025115808	559,000.00	0.000 %	NY	79.00	360	494,059.70	11/30/2020	49,405.97	49,405.97
Group 1	0025116125	488,000.00	0.000 %	NJ	80.00	360	403,052.95	11/30/2020	40,305.29	40,305.29
Group 1	0025117241	148,000.00	0.000 %	FL	80.00	360	118,502.30	11/30/2020	11,850.23	11,850.23
Group 1	0025117363	385,000.00	0.000 %	NY	67.00	360	329,986.04	11/30/2020	32,998.60	32,998.60
Group 1	0025117648	93,000.00	0.000 %	PA	75.00	360	80,484.55	11/30/2020	8,048.45	8,048.45
Group 1	0025117895	417,000.00	0.000 %	MA	72.00	360	356,220.14	11/30/2020	35,622.01	35,622.01
Group 1	0025118377	231,000.00	0.000 %	TN	71.00	360	199,921.19	11/30/2020	19,992.12	19,992.12
Group 1	0025118452	318,000.00	0.000 %	CA	70.00	360	273,092.50	11/30/2020	27,309.25	27,309.25
Group 1	0025118538	220,000.00	0.000 %	MI	80.00	360	177,571.65	11/30/2020	17,757.16	17,757.16
Group 1	0025118558	361,000.00	0.000 %	GA	70.00	360	309,544.97	11/30/2020	30,954.50	30,954.50
Group 1	0025118628	531,000.00	0.000 %	HI	80.00	360	455,226.04	11/30/2020	45,522.60	45,522.60
Group 1	0025118846	557,000.00	0.000 %	CA	72.00	360	475,927.91	11/30/2020	47,592.79	47,592.79
Group 1	0025119101	258,000.00	0.000 %	CA	75.00	360	223,151.59	11/30/2020	22,315.16	22,315.16
Group 1	0025119170	278,000.00	0.000 %	CA	75.00	360	238,631.73	11/30/2020	23,863.17	23,863.17
Group 1	0025119538	133,000.00	0.000 %	FL	73.00	360	113,966.07	11/30/2020	11,396.61	11,396.61

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11-Dec-2020 2:17:53 PM

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Group 1	0025119904	325,000.00	0.000 %	CA	74.00	360	275,157.76	11/30/2020	27,515.78	27,515.78
Group 1	0025120267	355,000.00	0.000 %	CA	64.00	360	306,857.66	11/30/2020	30,685.77	30,685.77
Group 1	0025120519	111,000.00	0.000 %	MD	80.00	360	95,357.05	11/30/2020	9,535.70	9,535.70
Group 1	0025121661	450,000.00	0.000 %	CA	74.00	360	373,136.77	11/30/2020	37,313.68	37,313.68
Group 1	0025121803	573,000.00	0.000 %	CA	74.00	360	491,048.60	11/30/2020	49,104.86	49,104.86
Group 1	0025122181	261,000.00	0.000 %	WA	70.00	360	219,212.43	11/30/2020	21,921.24	21,921.24
Group 1	0025122580	73,000.00	0.000 %	FL	80.00	360	62,204.18	11/30/2020	6,220.42	6,220.42
Group 1	0025122808	112,000.00	0.000 %	MI	73.00	360	96,122.39	11/30/2020	9,612.24	9,612.24
Group 1	0025123853	121,000.00	0.000 %	VA	80.00	360	103,045.80	11/30/2020	10,304.58	10,304.58
Group 1	0025124073	123,000.00	0.000 %	OR	80.00	360	88,749.11	11/30/2020	8,874.91	8,874.91
Group 1	0025125605	75,000.00	0.000 %	IL	66.00	360	64,671.48	11/30/2020	6,467.15	6,467.15
Group 1	0025126128	114,000.00	0.000 %	FL	80.00	360	98,275.89	11/30/2020	9,827.59	9,827.59
Group 1	0025126136	128,000.00	0.000 %	MS	80.00	360	103,860.04	11/30/2020	10,386.00	10,386.00
Group 1	0025126145	207,000.00	0.000 %	NC	80.00	360	170,341.87	11/30/2020	17,034.19	17,034.19
Group 1	0025126339	153,000.00	0.000 %	NC	80.00	360	124,061.93	11/30/2020	12,406.19	12,406.19
Group 1	0025126365	161,000.00	0.000 %	TX	77.00	360	137,586.86	11/30/2020	13,758.69	13,758.69
Group 1	0025126460	158,000.00	0.000 %	NV	75.00	360	135,060.99	11/30/2020	13,506.10	13,506.10
Group 1	0025126547	160,000.00	0.000 %	NJ	75.00	360	136,990.48	11/30/2020	13,699.05	13,699.05
Group 1	0025126861	165,000.00	0.000 %	WY	75.00	360	141,812.88	11/30/2020	14,181.29	14,181.29
Group 1	0025127344	160,000.00	0.000 %	TX	78.00	360	137,498.68	11/30/2020	13,749.87	13,749.87
Group 1	0025127386	157,000.00	0.000 %	TX	63.00	360	103,387.09	11/30/2020	10,338.71	10,338.71
Group 1	0025127470	392,000.00	0.000 %	MD	75.00	360	337,783.60	11/30/2020	33,778.36	33,778.36
Group 1	0025127524	320,000.00	0.000 %	TX	75.00	360	272,583.28	11/30/2020	27,258.33	27,258.33
Group 1	0025127616	588,000.00	0.000 %	NJ	80.00	360	504,228.70	11/30/2020	50,422.87	50,422.87
Group 1	0025128076	221,000.00	0.000 %	AZ	72.00	360	179,582.56	11/30/2020	17,958.26	17,958.26
Group 1	0025128288	294,000.00	0.000 %	TX	75.00	360	236,480.10	11/30/2020	23,648.01	23,648.01
Group 1	0025128354	626,000.00	0.000 %	CA	70.00	360	537,059.67	11/30/2020	53,705.97	53,705.97
Group 1	0025129917	483,000.00	0.000 %	CA	64.00	360	415,392.92	11/30/2020	41,539.29	41,539.29
Group 1	0025129926	503,000.00	0.000 %	CA	80.00	360	432,760.39	11/30/2020	43,276.04	43,276.04
Group 1	0025130099	109,000.00	0.000 %	NC	75.00	360	92,765.91	11/30/2020	9,276.59	9,276.59
Group 1	0025130942	202,000.00	0.000 %	CA	80.00	360	163,475.98	11/30/2020	16,347.60	16,347.60
Group 1	0025130945	204,000.00	0.000 %	CA	80.00	360	166,123.41	11/30/2020	16,612.34	16,612.34
Group 1	0025131000	178,000.00	0.000 %	CA	79.00	360	141,893.11	11/30/2020	14,189.31	14,189.31

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Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:53 PM

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Group 1	0025131778	209,000.00	0.000 %	WA	70.00	360	169,277.78	11/30/2020	16,927.78	16,927.78
Group 1	0025132152	322,000.00	0.000 %	NC	80.00	360	275,653.87	11/30/2020	27,565.39	27,565.39
Group 1	0025132517	415,000.00	0.000 %	CA	66.00	360	354,827.79	11/30/2020	35,482.78	35,482.78
Group 1	0025132618	225,000.00	0.000 %	TX	78.00	360	192,317.92	11/30/2020	19,231.79	19,231.79
Group 1	0025132792	405,000.00	0.000 %	CA	75.00	360	343,136.02	11/30/2020	34,313.60	34,313.60
Group 1	0025133078	180,000.00	0.000 %	NY	80.00	360	153,440.19	11/30/2020	15,344.02	15,344.02
Group 1	0025133106	388,000.00	0.000 %	NY	80.00	360	329,973.52	11/30/2020	32,997.35	32,997.35
Group 1	0025133266	200,000.00	0.000 %	ME	77.00	360	171,066.73	11/30/2020	17,106.67	17,106.67
Group 1	0025133324	300,000.00	0.000 %	GA	80.00	360	256,605.34	11/30/2020	25,660.53	25,660.53
Group 1	0025134267	417,000.00	0.000 %	CA	70.00	360	356,273.09	11/30/2020	35,627.31	35,627.31
Group 1	0025134576	76,000.00	0.000 %	UT	80.00	360	66,055.78	11/30/2020	6,605.58	6,605.58
Group 1	0025135260	108,000.00	0.000 %	NC	80.00	360	92,785.05	11/30/2020	9,278.50	9,278.50
Group 1	0025136328	219,000.00	0.000 %	CO	80.00	360	187,246.53	11/30/2020	18,724.65	18,724.65
Group 1	0025136737	341,000.00	0.000 %	NJ	80.00	360	287,698.77	11/30/2020	28,769.88	28,769.88
Group 1	0025136939	198,000.00	0.000 %	KY	80.00	360	169,305.80	11/30/2020	16,930.58	16,930.58
Group 1	0025137248	417,000.00	0.000 %	NC	70.00	360	356,537.84	11/30/2020	35,653.78	35,653.78
Group 1	0025137661	390,000.00	0.000 %	MA	64.00	360	324,487.20	11/30/2020	32,448.72	32,448.72
Group 1	0025137759	236,000.00	0.000 %	TX	80.00	360	196,934.31	11/30/2020	19,693.43	19,693.43
Group 1	0025138379	395,000.00	0.000 %	CA	66.00	360	334,386.17	11/30/2020	33,438.62	33,438.62
Group 1	0025138616	40,000.00	0.000 %	IL	80.00	360	32,904.72	11/30/2020	3,290.47	3,290.47
Group 1	0025138743	79,000.00	0.000 %	NC	74.00	360	67,973.20	11/30/2020	6,797.32	6,797.32
Group 1	0025139121	385,000.00	0.000 %	VA	80.00	360	303,607.19	11/30/2020	30,360.72	30,360.72
Group 1	0025139534	365,000.00	0.000 %	SC	80.00	360	311,390.57	11/30/2020	31,139.06	31,139.06
Group 1	0025139886	395,000.00	0.000 %	DC	70.00	360	336,247.06	11/30/2020	33,624.71	33,624.71
Group 1	0025139916	291,000.00	0.000 %	MO	73.00	360	248,673.48	11/30/2020	24,867.35	24,867.35
Group 1	0025140231	214,000.00	0.000 %	TX	80.00	360	183,854.80	11/30/2020	18,385.48	18,385.48
Group 1	0025140349	220,000.00	0.000 %	WA	80.00	360	186,080.76	11/30/2020	18,697.52	18,697.52
Group 1	0025140825	147,000.00	0.000 %	CA	80.00	360	127,850.41	11/30/2020	12,785.04	12,785.04
Group 1	0025141046	150,000.00	0.000 %	OR	75.00	360	130,456.70	11/30/2020	13,045.67	13,045.67
Group 1	0025141108	133,000.00	0.000 %	OR	75.00	360	115,780.88	11/30/2020	11,578.09	11,578.09
Group 1	0025141111	148,000.00	0.000 %	CA	75.00	360	120,182.47	11/30/2020	12,018.25	12,018.25
Group 1	0025141819	97,000.00	0.000 %	TX	75.00	360	83,953.70	11/30/2020	8,395.37	8,395.37
Group 1	0025141861	400,000.00	0.000 %	CA	61.00	360	332,798.35	11/30/2020	33,279.83	33,279.83

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11-Dec-2020 2:17:54 PM

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Group 1	0025141925	146,000.00	0.000 %	FL	65.00	360	124,440.97	11/30/2020	12,444.10	12,444.10
Group 1	0025142198	340,000.00	0.000 %	NC	68.00	360	285,233.75	11/30/2020	28,523.37	28,523.37
Group 1	0025142506	224,000.00	0.000 %	TX	74.00	360	191,962.51	11/30/2020	19,196.25	19,196.25
Group 1	0025143225	193,000.00	0.000 %	FL	73.00	360	165,393.38	11/30/2020	16,539.34	16,539.34
Group 1	0025143607	164,000.00	0.000 %	LA	72.00	360	141,611.01	11/30/2020	14,161.10	14,161.10
Group 1	0025144710	318,000.00	0.000 %	MN	75.00	360	270,844.15	11/30/2020	27,084.41	27,084.41
Group 1	0025144840	565,000.00	0.000 %	CA	67.00	360	486,999.87	11/30/2020	48,699.99	48,699.99
Group 1	0025145306	109,000.00	0.000 %	NY	80.00	360	81,808.77	11/30/2020	8,180.88	8,180.88
Group 1	0025145479	114,000.00	0.000 %	MN	80.00	360	99,085.46	11/30/2020	9,908.55	9,908.55
Group 1	0025145932	108,000.00	0.000 %	PA	80.00	360	92,929.50	11/30/2020	9,292.95	9,292.95
Group 1	0025146357	540,000.00	0.000 %	NY	80.00	360	431,899.27	11/30/2020	43,189.93	43,189.93
Group 1	0025146721	546,000.00	0.000 %	CA	69.00	360	469,160.31	11/30/2020	46,916.03	46,916.03
Group 1	0025146761	200,000.00	0.000 %	FL	77.00	360	171,273.87	11/30/2020	17,127.39	17,127.39
Group 1	0025147514	66,000.00	0.000 %	TX	70.00	360	57,191.49	11/30/2020	5,719.15	5,719.15
Group 1	0025147694	417,000.00	0.000 %	TX	69.00	360	342,681.05	11/30/2020	34,268.10	34,268.10
Group 1	0025147704	319,000.00	0.000 %	TX	66.00	360	270,213.08	11/30/2020	27,021.31	27,021.31
Group 1	0025148042	272,000.00	0.000 %	FL	80.00	360	233,777.25	11/30/2020	23,377.72	23,377.72
Group 1	0025148437	66,000.00	0.000 %	IN	80.00	360	58,175.62	11/30/2020	5,817.56	5,817.56
Group 1	0025148717	176,000.00	0.000 %	IL	80.00	360	150,815.89	11/30/2020	15,081.59	15,081.59
Group 1	0025149295	338,000.00	0.000 %	LA	80.00	360	278,393.48	11/30/2020	27,839.35	27,839.35
Group 1	0025149356	240,000.00	0.000 %	PR	80.00	360	207,231.15	11/30/2020	20,723.11	20,723.11
Group 1	0025149372	134,000.00	0.000 %	PR	80.00	360	112,995.11	11/30/2020	11,299.51	11,299.51
Group 1	0025151811	368,000.00	0.000 %	NY	75.00	360	313,934.29	11/30/2020	31,393.43	31,393.43
Group 1	0025151836	163,000.00	0.000 %	WA	70.00	360	139,242.83	11/30/2020	13,924.28	13,924.28
Group 1	0025151859	365,000.00	0.000 %	MD	74.00	360	308,495.77	11/30/2020	30,849.58	30,849.58
Group 1	0025151951	417,000.00	0.000 %	CA	75.00	360	354,885.97	11/30/2020	35,488.60	35,488.60
Group 1	0025153147	138,000.00	0.000 %	MN	80.00	360	116,618.19	11/30/2020	11,661.82	11,661.82
Group 1	0025153619	417,000.00	0.000 %	KY	69.00	360	351,768.67	11/30/2020	35,262.05	35,262.05
Group 1	0025154466	146,000.00	0.000 %	CA	77.00	360	123,564.73	11/30/2020	12,356.47	12,356.47
Group 1	0025155483	205,000.00	0.000 %	VA	70.00	360	153,902.57	11/30/2020	15,390.26	15,390.26
Group 1	0025156455	184,000.00	0.000 %	DC	80.00	360	157,890.52	11/30/2020	15,789.05	15,789.05
Group 1	0025157422	412,000.00	0.000 %	CA	75.00	360	353,302.74	11/30/2020	35,330.27	35,330.27
Group 1	0025157436	413,000.00	0.000 %	NC	70.00	360	332,689.24	11/30/2020	33,268.92	33,268.92

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11-Dec-2020 2:17:54 PM

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Group 1	0025157610	228,000.00	0.000 %	CA	75.00	360	194,489.71	11/30/2020	19,448.97	19,448.97
Group 1	0025158327	130,000.00	0.000 %	SC	76.00	360	109,546.91	11/30/2020	10,954.69	10,954.69
Group 1	0025159807	75,000.00	0.000 %	CA	75.00	360	51,312.20	11/30/2020	5,131.22	5,131.22
Group 1	0025160310	325,000.00	0.000 %	PA	79.00	360	279,509.07	11/30/2020	27,950.91	27,950.91
Group 1	0025160316	140,000.00	0.000 %	CA	80.00	360	118,044.75	11/30/2020	11,804.47	11,804.47
Group 1	0025162244	311,000.00	0.000 %	VA	80.00	360	259,207.34	11/30/2020	25,920.73	25,920.73
Group 1	0025162333	106,000.00	0.000 %	NM	66.00	360	91,780.61	11/30/2020	9,178.06	9,178.06
Group 1	0025162624	131,000.00	0.000 %	CA	75.00	360	112,987.09	11/30/2020	11,298.71	11,298.71
Group 1	0025164033	105,000.00	0.000 %	TX	75.00	360	89,535.38	11/30/2020	8,953.54	8,953.54
Group 1	0025164227	142,000.00	0.000 %	VI	67.00	360	122,123.71	11/30/2020	12,212.37	12,212.37
Group 1	0025165321	227,000.00	0.000 %	MT	66.00	360	192,625.76	11/30/2020	19,262.58	19,262.58
Group 1	0025165549	396,000.00	0.000 %	CA	80.00	360	275,171.84	11/30/2020	27,517.18	27,517.18
Group 1	0025166176	119,000.00	0.000 %	IL	76.00	360	101,070.24	11/30/2020	10,107.02	10,107.02
Group 1	0025166370	220,000.00	0.000 %	CA	67.00	360	174,740.65	11/30/2020	17,474.06	17,474.06
Group 1	0025167614	176,000.00	0.000 %	AZ	80.00	360	153,478.75	11/30/2020	15,347.87	15,347.87
Group 1	0025168254	163,000.00	0.000 %	PA	69.00	360	134,621.10	11/30/2020	13,462.11	13,462.11
Group 1	0025168695	113,000.00	0.000 %	CA	75.00	360	96,471.89	11/30/2020	9,647.19	9,647.19
Group 1	0025169572	398,000.00	0.000 %	CA	80.00	360	332,763.63	11/30/2020	33,276.36	33,276.36
Group 1	0025169822	297,000.00	0.000 %	NJ	72.00	360	253,937.00	11/30/2020	25,393.70	25,393.70
Group 1	0025170230	165,000.00	0.000 %	TN	75.00	360	137,596.92	11/30/2020	13,759.69	13,759.69
Group 1	0025170361	127,000.00	0.000 %	IL	70.00	360	108,927.69	11/30/2020	10,892.77	10,892.77
Group 1	0025170722	135,000.00	0.000 %	CA	65.00	360	115,766.44	11/30/2020	11,576.64	11,576.64
Group 1	0025171301	898,000.00	0.000 %	CA	64.00	360	776,707.70	11/30/2020	77,670.77	77,670.77
Group 1	0025171586	263,000.00	0.000 %	CA	75.00	360	221,401.81	11/30/2020	22,140.18	22,140.18
Group 1	0025172008	228,000.00	0.000 %	FL	80.00	360	193,581.35	11/30/2020	19,358.13	19,358.13
Group 1	0025172307	322,000.00	0.000 %	PR	75.00	360	276,125.44	11/30/2020	27,612.54	27,612.54
Group 1	0025173232	296,000.00	0.000 %	CA	80.00	360	252,917.07	11/30/2020	25,291.71	25,291.71
Group 1	0025173475	478,000.00	0.000 %	MA	71.00	360	408,692.46	11/30/2020	40,869.25	40,869.25
Group 1	0025173879	359,000.00	0.000 %	OR	72.00	360	257,151.01	11/30/2020	25,715.10	25,715.10
Group 1	0025174773	353,000.00	0.000 %	MA	77.00	360	302,513.26	11/30/2020	30,251.33	30,251.33
Group 1	0025175700	52,000.00	0.000 %	PA	75.00	360	44,947.71	11/30/2020	4,494.77	4,494.77
Group 1	0025175740	128,000.00	0.000 %	CT	75.00	360	108,145.03	11/30/2020	10,814.50	10,814.50
Group 1	0025177315	169,000.00	0.000 %	OK	74.00	360	151,711.55	11/30/2020	15,171.15	15,171.15

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Series 2014-C03



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Group 1	0025177802	187,000.00	0.000 %	CA	65.00	360	161,967.28	11/30/2020	16,196.73	16,196.73
Group 1	0025178113	481,000.00	0.000 %	CA	65.00	360	412,205.95	11/30/2020	41,220.59	41,220.59
Group 1	0025178489	140,000.00	0.000 %	CA	66.00	360	112,572.76	11/30/2020	11,257.28	11,257.28
Group 1	0025178727	364,000.00	0.000 %	NY	80.00	360	310,760.50	11/30/2020	31,076.05	31,076.05
Group 1	0025179185	124,000.00	0.000 %	OH	70.00	360	106,145.16	11/30/2020	10,614.52	10,614.52
Group 1	0025180086	202,000.00	0.000 %	CA	80.00	360	172,321.64	11/30/2020	17,232.16	17,232.16
Group 1	0025181738	280,000.00	0.000 %	MN	80.00	360	243,308.76	11/30/2020	24,330.88	24,330.88
Group 1	0025181952	360,000.00	0.000 %	IL	80.00	360	307,600.78	11/30/2020	30,760.08	30,760.08
Group 1	0025182805	154,000.00	0.000 %	TN	69.00	360	131,790.83	11/30/2020	13,179.08	13,179.08
Group 1	0025183204	377,000.00	0.000 %	AZ	80.00	360	307,023.74	11/30/2020	30,702.37	30,702.37
Group 1	0025183572	214,000.00	0.000 %	MA	74.00	360	185,051.00	11/30/2020	18,505.10	18,505.10
Group 1	0025183628	139,000.00	0.000 %	NV	75.00	360	18,306.99	11/30/2020	1,830.70	1,830.70
Group 1	0025183837	527,000.00	0.000 %	CA	80.00	360	451,798.83	11/30/2020	45,179.88	45,179.88
Group 1	0025184295	290,000.00	0.000 %	OH	74.00	360	245,333.48	11/30/2020	24,533.35	24,533.35
Group 1	0025184813	255,000.00	0.000 %	MA	71.00	360	213,551.42	11/30/2020	21,408.01	21,408.01
Group 1	0025185915	176,000.00	0.000 %	NE	72.00	316	144,370.86	11/30/2020	14,437.09	14,437.09
Group 1	0025187264	100,000.00	0.000 %	CA	65.00	360	86,592.18	11/30/2020	8,659.22	8,659.22
Group 1	0025188050	360,000.00	0.000 %	CA	80.00	360	310,883.70	11/30/2020	31,088.37	31,088.37
Group 1	0025188208	500,000.00	0.000 %	CA	80.00	360	428,355.54	11/30/2020	42,835.55	42,835.55
Group 1	0025189334	370,000.00	0.000 %	WI	62.00	360	294,436.15	11/30/2020	29,443.61	29,443.61
Group 1	0025190463	107,000.00	0.000 %	TX	67.00	360	91,503.41	11/30/2020	9,150.34	9,150.34
Group 1	0025190482	168,000.00	0.000 %	NY	80.00	360	137,894.94	11/30/2020	13,789.49	13,789.49
Group 1	0025190695	354,000.00	0.000 %	MN	78.00	360	259,320.98	11/30/2020	25,932.10	25,932.10
Group 1	0025191092	224,000.00	0.000 %	NJ	65.00	360	184,968.44	11/30/2020	18,496.84	18,496.84
Group 1	0025191433	110,000.00	0.000 %	PR	73.00	360	94,542.19	11/30/2020	9,454.22	9,454.22
Group 1	0025192400	191,000.00	0.000 %	MT	71.00	360	164,735.27	11/30/2020	16,473.53	16,473.53
Group 1	0025192752	235,000.00	0.000 %	UT	70.00	360	198,423.03	11/30/2020	19,842.30	19,842.30
Group 1	0025192994	252,000.00	0.000 %	NV	80.00	360	212,735.58	11/30/2020	21,273.56	21,273.56
Group 1	0025193254	246,000.00	0.000 %	NY	72.00	360	210,203.55	11/30/2020	21,020.35	21,020.35
Group 1	0025193288	470,000.00	0.000 %	CA	62.00	360	403,843.78	11/30/2020	40,384.38	40,384.38
Group 1	0025193909	398,000.00	0.000 %	WA	75.00	360	326,618.91	11/30/2020	32,661.89	32,661.89
Group 1	0025193919	216,000.00	0.000 %	IL	80.00	360	184,791.43	11/30/2020	18,479.14	18,479.14
Group 1	0025194074	180,000.00	0.000 %	WA	75.00	360	146,680.11	11/30/2020	14,668.01	14,668.01

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11-Dec-2020 2:17:54 PM

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Group 1	0025194161	252,000.00	0.000 %	CA	75.00	360	217,533.93	11/30/2020	21,753.39	21,753.39
Group 1	0025194248	260,000.00	0.000 %	AZ	80.00	360	213,322.42	11/30/2020	21,332.24	21,332.24
Group 1	0025194593	46,000.00	0.000 %	IL	80.00	360	39,826.89	11/30/2020	3,982.69	3,982.69
Group 1	0025195687	76,000.00	0.000 %	PA	80.00	360	62,345.38	11/30/2020	6,234.54	6,234.54
Group 1	0025195688	77,000.00	0.000 %	NM	67.00	360	60,780.31	11/30/2020	6,078.03	6,078.03
Group 1	0025195882	121,000.00	0.000 %	OH	61.00	360	87,218.15	11/30/2020	8,721.81	8,721.81
Group 1	0025196152	138,000.00	0.000 %	NV	80.00	360	118,339.38	11/30/2020	11,833.94	11,833.94
Group 1	0025196574	280,000.00	0.000 %	MA	73.00	360	239,912.49	11/30/2020	23,991.25	23,991.25
Group 1	0025196587	172,000.00	0.000 %	TN	80.00	360	146,963.22	11/30/2020	14,696.32	14,696.32
Group 1	0025197058	400,000.00	0.000 %	TX	80.00	360	346,845.18	11/30/2020	34,684.52	34,684.52
Group 1	0025197188	550,000.00	0.000 %	CA	72.00	360	369,820.14	11/30/2020	36,982.01	36,982.01
Group 1	0025197257	304,000.00	0.000 %	TX	75.00	360	261,066.49	11/30/2020	26,106.65	26,106.65
Group 1	0025198109	287,000.00	0.000 %	RI	80.00	360	237,535.16	11/30/2020	23,753.52	23,753.52
Group 1	0025198231	360,000.00	0.000 %	VA	80.00	360	236,594.25	11/30/2020	23,659.42	23,659.42
Group 1	0025198266	196,000.00	0.000 %	DE	79.00	360	160,395.86	11/30/2020	16,039.59	16,039.59
Group 1	0025198608	292,000.00	0.000 %	FL	80.00	360	248,620.47	11/30/2020	24,862.05	24,862.05
Group 1	0025199289	262,000.00	0.000 %	CA	75.00	360	221,925.29	11/30/2020	22,192.53	22,192.53
Group 1	0025199345	385,000.00	0.000 %	CA	75.00	360	326,957.73	11/30/2020	32,695.77	32,695.77
Group 1	0025199426	189,000.00	0.000 %	CO	73.00	360	142,104.99	11/30/2020	14,210.50	14,210.50
Group 1	0025199781	379,000.00	0.000 %	NY	73.00	360	316,594.89	11/30/2020	31,659.49	31,659.49
Group 1	0025200184	572,000.00	0.000 %	CA	80.00	360	490,508.32	11/30/2020	49,050.83	49,050.83
Group 1	0025200274	255,000.00	0.000 %	CA	66.00	360	216,058.24	11/30/2020	21,605.82	21,605.82
Group 1	0025200443	277,000.00	0.000 %	AZ	75.00	360	235,856.55	11/30/2020	23,585.65	23,585.65
Group 1	0025200523	358,000.00	0.000 %	CA	75.00	360	306,798.35	11/30/2020	30,679.83	30,679.83
Group 1	0025200682	257,000.00	0.000 %	CO	62.00	360	187,406.19	11/30/2020	18,740.62	18,740.62
Group 1	0025201096	270,000.00	0.000 %	OR	66.00	360	230,851.41	11/30/2020	23,085.14	23,085.14
Group 1	0025201203	309,000.00	0.000 %	NY	80.00	360	258,844.07	11/30/2020	25,884.41	25,884.41
Group 1	0025201251	235,000.00	0.000 %	CA	75.00	360	188,312.94	11/30/2020	18,831.29	18,831.29
Group 1	0025201507	360,000.00	0.000 %	CA	80.00	360	308,711.11	11/30/2020	30,871.11	30,871.11
Group 1	0025201656	114,000.00	0.000 %	IL	80.00	360	100,230.10	11/30/2020	10,023.01	10,023.01
Group 1	0025201662	122,000.00	0.000 %	TX	80.00	360	94,818.73	11/30/2020	9,481.87	9,481.87
Group 1	0025201672	126,000.00	0.000 %	MT	78.00	360	109,284.81	11/30/2020	10,928.48	10,928.48
Group 1	0025201822	190,000.00	0.000 %	FL	80.00	360	149,512.92	11/30/2020	14,951.29	14,951.29

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Group 1	0025201877	150,000.00	0.000 %	OH	79.00	360	130,376.59	11/30/2020	13,037.66	13,037.66
Group 1	0025202028	160,000.00	0.000 %	PA	80.00	360	144,523.82	11/30/2020	14,452.38	14,452.38
Group 1	0025202659	417,000.00	0.000 %	CA	76.00	360	354,742.07	11/30/2020	35,474.21	35,474.21
Group 1	0025202665	350,000.00	0.000 %	CA	75.00	360	283,866.15	11/30/2020	28,386.61	28,386.61
Group 1	0025203651	455,000.00	0.000 %	CA	68.00	360	375,658.03	11/30/2020	37,565.80	37,565.80
Group 1	0025204284	131,000.00	0.000 %	NC	75.00	360	111,423.46	11/30/2020	11,142.35	11,142.35
Group 1	0025204480	224,000.00	0.000 %	VA	80.00	360	186,339.63	11/30/2020	18,633.96	18,633.96
Group 1	0025204606	311,000.00	0.000 %	NJ	80.00	360	264,859.05	11/30/2020	26,485.90	26,485.90
Group 1	0025204871	244,000.00	0.000 %	CA	80.00	360	208,485.47	11/30/2020	20,848.55	20,848.55
Group 1	0025204970	216,000.00	0.000 %	CA	75.00	360	186,179.79	11/30/2020	18,617.98	18,617.98
Group 1	0025205011	200,000.00	0.000 %	NY	72.00	360	172,694.57	11/30/2020	17,269.46	17,269.46
Group 1	0025205117	150,000.00	0.000 %	MO	80.00	360	127,017.74	11/30/2020	12,701.77	12,701.77
Group 1	0025205121	488,000.00	0.000 %	CA	75.00	360	399,335.49	11/30/2020	39,933.55	39,933.55
Group 1	0025205768	113,000.00	0.000 %	TX	75.00	360	95,496.29	11/30/2020	9,549.63	9,549.63
Group 1	0025206497	77,000.00	0.000 %	MN	80.00	360	65,681.40	11/30/2020	6,568.14	6,568.14
Group 1	0025207269	104,000.00	0.000 %	GA	80.00	360	89,731.21	11/30/2020	8,973.12	8,973.12
Group 1	0025207835	199,000.00	0.000 %	CA	75.00	360	172,321.87	11/30/2020	17,232.19	17,232.19
Group 1	0025208395	231,000.00	0.000 %	GA	80.00	360	197,571.87	11/30/2020	19,757.19	19,757.19
Group 1	0025208498	228,000.00	0.000 %	HI	64.00	360	194,941.06	11/30/2020	19,494.11	19,494.11
Group 1	0025209795	224,000.00	0.000 %	MD	69.00	360	183,912.18	11/30/2020	18,391.22	18,391.22
Group 1	0025210350	417,000.00	0.000 %	CA	67.00	360	343,723.40	11/30/2020	34,372.34	34,372.34
Group 1	0025211020	260,000.00	0.000 %	UT	80.00	360	222,301.84	11/30/2020	22,230.18	22,230.18
Group 1	0025211814	314,000.00	0.000 %	CA	75.00	360	259,387.29	11/30/2020	25,938.73	25,938.73
Group 1	0025211896	320,000.00	0.000 %	MI	80.00	360	274,408.86	11/30/2020	27,440.89	27,440.89
Group 1	0025213695	417,000.00	0.000 %	CA	75.00	360	353,652.26	11/30/2020	35,365.23	35,365.23
Group 1	0025213864	352,000.00	0.000 %	FL	80.00	360	303,552.70	11/30/2020	30,355.27	30,355.27
Group 1	0025213872	140,000.00	0.000 %	VI	80.00	360	121,090.17	11/30/2020	12,109.02	12,109.02
Group 1	0025214512	521,000.00	0.000 %	CA	79.00	360	449,214.21	11/30/2020	44,921.42	44,921.42
Group 1	0025214773	238,000.00	0.000 %	AK	73.00	360	201,773.34	11/30/2020	20,177.33	20,177.33
Group 1	0025216273	333,000.00	0.000 %	TX	79.00	360	260,264.27	11/30/2020	26,026.43	26,026.43
Group 1	0025216760	535,000.00	0.000 %	CA	79.00	360	460,213.74	11/30/2020	46,021.37	46,021.37
Group 1	0025217228	339,000.00	0.000 %	NY	70.00	360	286,520.44	11/30/2020	28,652.04	28,652.04
Group 1	0025218224	220,000.00	0.000 %	FL	80.00	360	188,450.45	11/30/2020	18,845.04	18,845.04

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Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:54 PM

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Group 1	0025218839	215,000.00	0.000 %	MN	77.00	360	183,475.77	11/30/2020	18,347.58	18,347.58
Group 1	0025219088	160,000.00	0.000 %	PA	80.00	360	137,115.69	11/30/2020	13,711.57	13,711.57
Group 1	0025219258	74,000.00	0.000 %	FL	80.00	360	63,346.23	11/30/2020	6,334.62	6,334.62
Group 1	0025219355	123,000.00	0.000 %	TX	63.00	360	93,155.73	11/30/2020	9,315.57	9,315.57
Group 1	0025219398	182,000.00	0.000 %	MT	80.00	360	155,662.43	11/30/2020	15,566.24	15,566.24
Group 1	0025219560	205,000.00	0.000 %	OK	80.00	360	175,761.99	11/30/2020	17,576.20	17,576.20
Group 1	0025219585	200,000.00	0.000 %	MN	80.00	360	173,359.30	11/30/2020	17,335.93	17,335.93
Group 1	0025220173	99,000.00	0.000 %	PR	80.00	360	80,760.38	11/30/2020	8,076.04	8,076.04
Group 1	0025221095	240,000.00	0.000 %	NJ	80.00	360	205,674.89	11/30/2020	20,567.49	20,567.49
Group 1	0025221105	94,000.00	0.000 %	NM	72.00	360	80,790.70	11/30/2020	8,079.07	8,079.07
Group 1	0025221908	723,000.00	0.000 %	CA	75.00	360	624,511.65	11/30/2020	62,451.16	62,451.16
Group 1	0025221930	80,000.00	0.000 %	PA	73.00	360	68,182.17	11/30/2020	6,818.22	6,818.22
Group 1	0025222223	281,000.00	0.000 %	CA	75.00	360	241,025.36	11/30/2020	24,102.54	24,102.54
Group 1	0025222239	513,000.00	0.000 %	CA	78.00	360	434,002.62	11/30/2020	43,400.26	43,400.26
Group 1	0025222358	112,000.00	0.000 %	FL	80.00	360	97,521.64	11/30/2020	9,752.16	9,752.16
Group 1	0025223466	467,000.00	0.000 %	CT	73.00	360	397,237.13	11/30/2020	39,723.71	39,723.71
Group 1	0025223824	116,000.00	0.000 %	VA	75.00	360	99,806.85	11/30/2020	9,980.68	9,980.68
Group 1	0025224644	228,000.00	0.000 %	CA	70.00	360	196,702.45	11/30/2020	19,670.24	19,670.24
Group 1	0025225059	272,000.00	0.000 %	MO	79.00	360	230,899.51	11/30/2020	23,089.95	23,089.95
Group 1	0025225124	371,000.00	0.000 %	NV	80.00	360	318,840.05	11/30/2020	31,884.00	31,884.00
Group 1	0025225159	405,000.00	0.000 %	CA	75.00	360	347,870.18	11/30/2020	34,787.02	34,787.02
Group 1	0025225785	86,000.00	0.000 %	AL	80.00	360	74,838.54	11/30/2020	7,483.85	7,483.85
Group 1	0025226272	187,000.00	0.000 %	TX	80.00	360	160,164.11	11/30/2020	16,016.41	16,016.41
Group 1	0025226488	128,000.00	0.000 %	CA	75.00	360	112,195.66	11/30/2020	11,219.57	11,219.57
Group 1	0025226608	115,000.00	0.000 %	PA	79.00	360	99,620.68	11/30/2020	9,962.07	9,962.07
Group 1	0025226908	178,000.00	0.000 %	NH	61.00	360	148,169.93	11/30/2020	14,816.99	14,816.99
Group 1	0025227317	399,000.00	0.000 %	NY	80.00	360	340,422.37	11/30/2020	34,042.24	34,042.24
Group 1	0025227340	452,000.00	0.000 %	CA	80.00	360	378,305.88	11/30/2020	37,830.59	37,830.59
Group 1	0025227354	500,000.00	0.000 %	NY	72.00	360	420,051.66	11/30/2020	42,005.17	42,005.17
Group 1	0025227412	322,000.00	0.000 %	VA	80.00	360	287,726.64	11/30/2020	28,772.66	28,772.66
Group 1	0025229303	103,000.00	0.000 %	CO	80.00	360	88,801.96	11/30/2020	8,880.20	8,880.20
Group 1	0025229394	544,000.00	0.000 %	CA	75.00	360	467,126.07	11/30/2020	46,712.61	46,712.61
Group 1	0025230019	124,000.00	0.000 %	TX	75.00	360	93,698.97	11/30/2020	9,369.90	9,369.90

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Series 2014-C03



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11-Dec-2020 2:17:54 PM

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Group 1	0025230189	252,000.00	0.000 %	IL	73.00	360	212,806.14	11/30/2020	21,280.61	21,280.61
Group 1	0025230405	349,000.00	0.000 %	CA	76.00	360	279,326.20	11/30/2020	27,932.62	27,932.62
Group 1	0025230460	106,000.00	0.000 %	NY	61.00	360	90,776.65	11/30/2020	9,077.66	9,077.66
Group 1	0025231112	382,000.00	0.000 %	WI	78.00	360	314,229.24	11/30/2020	31,422.92	31,422.92
Group 1	0025231331	135,000.00	0.000 %	IN	75.00	360	116,090.30	11/30/2020	11,609.03	11,609.03
Group 1	0025231801	174,000.00	0.000 %	NJ	65.00	360	148,580.54	11/30/2020	14,858.05	14,858.05
Group 1	0025232190	123,000.00	0.000 %	TX	61.00	360	104,689.39	11/30/2020	10,468.94	10,468.94
Group 1	0025232929	296,000.00	0.000 %	FL	75.00	360	255,586.86	11/30/2020	25,558.69	25,558.69
Group 1	0025233005	94,000.00	0.000 %	OK	75.00	360	80,210.74	11/30/2020	8,021.07	8,021.07
Group 1	0025233137	162,000.00	0.000 %	WY	72.00	360	138,919.92	11/30/2020	13,891.99	13,891.99
Group 1	0025235135	248,000.00	0.000 %	WI	79.00	360	211,187.07	11/30/2020	21,118.71	21,118.71
Group 1	0025235345	84,000.00	0.000 %	FL	75.00	360	72,653.73	11/30/2020	7,265.37	7,265.37
Group 1	0025235705	126,000.00	0.000 %	MN	78.00	360	107,731.24	11/30/2020	10,773.12	10,773.12
Group 1	0025236369	49,000.00	0.000 %	IL	75.00	360	41,611.47	11/30/2020	4,161.15	4,161.15
Group 1	0025236773	217,000.00	0.000 %	PR	79.00	360	184,808.96	11/30/2020	18,480.90	18,480.90
Group 1	0025236939	368,000.00	0.000 %	WA	80.00	360	215,447.15	11/30/2020	21,544.71	21,544.71
Group 1	0025238440	375,000.00	0.000 %	MI	69.00	360	323,343.20	11/30/2020	32,334.32	32,334.32
Group 1	0025241108	385,000.00	0.000 %	CA	73.00	360	324,384.73	11/30/2020	32,438.47	32,438.47
Group 1	0025241276	132,000.00	0.000 %	TN	80.00	360	114,488.51	11/30/2020	11,448.85	11,448.85
Group 1	0025241280	164,000.00	0.000 %	IL	75.00	360	142,110.67	11/30/2020	14,211.07	14,211.07
Group 1	0025241651	209,000.00	0.000 %	PA	80.00	360	179,107.02	11/30/2020	17,910.70	17,910.70
Group 1	0025241971	127,000.00	0.000 %	WI	75.00	360	108,461.38	11/30/2020	10,846.14	10,846.14
Group 1	0025242327	417,000.00	0.000 %	MN	76.00	360	355,238.39	11/30/2020	35,523.84	35,523.84
Group 1	0025243036	280,000.00	0.000 %	CA	80.00	360	240,639.75	11/30/2020	24,063.97	24,063.97
Group 1	0025244472	417,000.00	0.000 %	CA	66.00	360	356,748.77	11/30/2020	35,674.88	35,674.88
Group 1	0025244656	417,000.00	0.000 %	OK	78.00	360	341,780.39	11/30/2020	34,178.04	34,178.04
Group 1	0025245069	304,000.00	0.000 %	ND	79.00	360	259,810.09	11/30/2020	25,981.01	25,981.01
Group 1	0025245381	228,000.00	0.000 %	NM	80.00	360	195,333.96	11/30/2020	19,533.40	19,533.40
Group 1	0025245819	712,000.00	0.000 %	HI	68.00	360	407,510.40	11/30/2020	40,751.04	40,751.04
Group 1	0025246405	106,000.00	0.000 %	FL	80.00	360	88,333.89	11/30/2020	8,833.39	8,833.39
Group 1	0025246662	255,000.00	0.000 %	MD	78.00	360	214,922.80	11/30/2020	21,492.28	21,492.28
Group 1	0025246827	626,000.00	0.000 %	HI	63.00	360	530,542.29	11/30/2020	53,054.23	53,054.23
Group 1	0025246837	165,000.00	0.000 %	TX	78.00	360	142,117.74	11/30/2020	14,211.77	14,211.77

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Series 2014-C03



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11-Dec-2020 2:17:54 PM

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Group 1	0025246955	188,000.00	0.000 %	TX	75.00	360	161,796.07	11/30/2020	16,179.61	16,179.61
Group 1	0025247742	87,000.00	0.000 %	NE	80.00	360	75,618.22	11/30/2020	7,561.82	7,561.82
Group 1	0025248053	91,000.00	0.000 %	WI	80.00	360	77,760.21	11/30/2020	7,776.02	7,776.02
Group 1	0025248506	273,000.00	0.000 %	MA	67.00	360	233,415.70	11/30/2020	23,341.57	23,341.57
Group 1	0025248543	200,000.00	0.000 %	WA	80.00	360	166,037.95	11/30/2020	16,603.79	16,603.79
Group 1	0025248914	395,000.00	0.000 %	CA	75.00	360	342,890.86	11/30/2020	34,289.09	34,289.09
Group 1	0025249460	284,000.00	0.000 %	FL	80.00	360	241,879.69	11/30/2020	24,187.97	24,187.97
Group 1	0025250964	210,000.00	0.000 %	VA	68.00	360	179,321.27	11/30/2020	17,932.13	17,932.13
Group 1	0025251263	400,000.00	0.000 %	WI	80.00	360	342,682.76	11/30/2020	34,268.28	34,268.28
Group 2	0025251587	380,000.00	0.000 %	NC	95.00	360	328,030.53	11/30/2020	54,493.44	54,493.44
Group 2	0025251939	147,000.00	0.000 %	CO	95.00	360	124,242.73	11/30/2020	20,639.58	20,639.58
Group 2	0025252140	181,000.00	0.000 %	AZ	95.00	360	152,249.83	11/30/2020	25,292.21	25,292.21
Group 2	0025252299	185,000.00	0.000 %	CT	90.00	360	157,779.31	11/30/2020	26,210.78	26,210.78
Group 2	0025253063	173,000.00	0.000 %	AZ	95.00	360	148,422.10	11/30/2020	24,656.33	24,656.33
Group 2	0025253147	194,000.00	0.000 %	MD	90.00	360	167,001.25	11/30/2020	27,742.76	27,742.76
Group 2	0025253338	363,000.00	0.000 %	TX	95.00	360	311,144.07	11/30/2020	51,688.21	51,688.21
Group 2	0025253420	86,000.00	0.000 %	OH	97.00	360	73,695.82	11/30/2020	12,242.58	12,242.58
Group 2	0025254318	169,000.00	0.000 %	AZ	95.00	360	144,250.79	11/30/2020	23,963.38	23,963.38
Group 2	0025254926	228,000.00	0.000 %	FL	97.00	360	195,163.76	11/30/2020	32,421.20	32,421.20
Group 2	0025255402	376,000.00	0.000 %	AZ	90.00	360	320,243.35	11/30/2020	53,199.81	53,199.81
Group 2	0025255966	221,000.00	0.000 %	CA	90.00	360	188,093.01	11/30/2020	31,246.59	31,246.59
Group 2	0025256154	207,000.00	0.000 %	NJ	90.00	360	175,740.34	11/30/2020	29,194.52	29,194.52
Group 2	0025257008	157,000.00	0.000 %	TX	95.00	360	113,126.64	11/30/2020	18,792.94	18,792.94
Group 2	0025257077	258,000.00	0.000 %	OR	93.00	360	220,891.37	11/30/2020	36,695.15	36,695.15
Group 2	0025257677	258,000.00	0.000 %	LA	85.00	360	221,081.08	11/30/2020	36,726.67	36,726.67
Group 2	0025257766	296,000.00	0.000 %	IL	85.00	360	252,501.33	11/30/2020	41,946.29	41,946.29
Group 2	0025258061	187,000.00	0.000 %	OH	84.00	360	159,684.79	11/30/2020	26,527.33	26,527.33
Group 2	0025258513	356,000.00	0.000 %	CA	93.00	360	300,990.92	11/30/2020	50,001.53	50,001.53
Group 2	0025260412	243,000.00	0.000 %	MS	95.00	360	206,469.67	11/30/2020	34,299.37	34,299.37
Group 2	0025260813	147,000.00	0.000 %	FL	95.00	360	125,748.06	11/30/2020	20,889.65	20,889.65
Group 2	0025261418	417,000.00	0.000 %	GA	89.00	360	352,444.63	11/30/2020	58,549.18	58,549.18
Group 2	0025261578	338,000.00	0.000 %	CO	90.00	360	287,897.35	11/30/2020	47,826.39	47,826.39
Group 2	0025262302	308,000.00	0.000 %	IL	90.00	360	262,767.90	11/30/2020	43,651.81	43,651.81

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11-Dec-2020 2:17:54 PM

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Group 2	0025263414	173,000.00	0.000 %	KS	97.00	360	149,427.11	11/30/2020	24,823.29	24,823.29
Group 2	0025264477	270,000.00	0.000 %	SC	93.00	360	229,531.91	11/30/2020	38,130.54	38,130.54
Group 2	0025264737	336,000.00	0.000 %	MI	95.00	360	287,644.35	11/30/2020	47,784.36	47,784.36
Group 2	0025264769	212,000.00	0.000 %	AZ	90.00	360	181,367.88	11/30/2020	30,129.39	30,129.39
Group 2	0025265348	242,000.00	0.000 %	TN	90.00	360	207,634.09	11/30/2020	34,492.81	34,492.81
Group 2	0025266385	277,000.00	0.000 %	NJ	88.00	360	237,225.89	11/30/2020	39,408.69	39,408.69
Group 2	0025267049	224,000.00	0.000 %	NC	90.00	360	193,177.32	11/30/2020	32,091.21	32,091.21
Group 2	0025267325	40,000.00	0.000 %	IL	95.00	360	33,262.21	11/30/2020	5,525.62	5,525.62
Group 2	0025268347	140,000.00	0.000 %	NY	90.00	360	115,403.47	11/30/2020	19,171.18	19,171.18
Group 2	0025268678	321,000.00	0.000 %	PA	90.00	360	275,731.27	11/30/2020	45,805.32	45,805.32
Group 2	0025269485	81,000.00	0.000 %	AZ	95.00	360	66,100.25	11/30/2020	10,980.78	10,980.78
Group 2	0025270383	174,000.00	0.000 %	TX	97.00	360	147,819.50	11/30/2020	24,556.23	24,556.23
Group 2	0025270518	164,000.00	0.000 %	NJ	90.00	360	139,347.97	11/30/2020	23,148.91	23,148.91
Group 2	0025270798	157,000.00	0.000 %	WA	89.00	360	134,632.64	11/30/2020	22,365.59	22,365.59
Group 2	0025271599	130,000.00	0.000 %	AZ	87.00	360	111,553.14	11/30/2020	18,531.55	18,531.55
Group 2	0025271870	125,000.00	0.000 %	CA	85.00	360	93,584.55	11/30/2020	15,546.55	15,546.55
Group 2	0025272544	194,000.00	0.000 %	NC	85.00	360	154,339.80	11/30/2020	25,639.40	25,639.40
Group 2	0025273424	382,000.00	0.000 %	CA	85.00	360	326,822.67	11/30/2020	54,292.78	54,292.78
Group 2	0025274293	161,000.00	0.000 %	IA	95.00	360	137,748.06	11/30/2020	22,883.13	22,883.13
Group 2	0025275086	288,000.00	0.000 %	PA	95.00	360	245,377.43	11/30/2020	40,762.85	40,762.85
Group 2	0025275387	199,000.00	0.000 %	LA	95.00	360	170,763.90	11/30/2020	28,367.82	28,367.82
Group 2	0025276327	321,000.00	0.000 %	NY	85.00	360	273,529.48	11/30/2020	45,439.55	45,439.55
Group 2	0025276407	351,000.00	0.000 %	NJ	89.00	360	300,319.68	11/30/2020	49,890.02	49,890.02
Group 2	0025276706	186,000.00	0.000 %	GA	95.00	360	158,353.28	11/30/2020	26,306.13	26,306.13
Group 2	0025276797	223,000.00	0.000 %	CA	95.00	360	191,443.56	11/30/2020	31,803.19	31,803.19
Group 2	0025276905	288,000.00	0.000 %	CO	95.00	360	247,909.29	11/30/2020	41,183.45	41,183.45
Group 2	0025277530	218,000.00	0.000 %	CA	88.00	360	187,066.06	11/30/2020	31,075.99	31,075.99
Group 2	0025277804	404,000.00	0.000 %	NY	85.00	360	325,849.08	11/30/2020	54,131.05	54,131.05
Group 2	0025278103	285,000.00	0.000 %	TX	95.00	360	244,501.54	11/30/2020	40,617.34	40,617.34
Group 2	0025278244	337,000.00	0.000 %	CO	95.00	360	280,298.18	11/30/2020	46,563.99	46,563.99
Group 2	0025279256	326,000.00	0.000 %	AZ	90.00	360	279,741.65	11/30/2020	46,471.54	46,471.54
Group 2	0025279305	190,000.00	0.000 %	IL	85.00	360	162,132.89	11/30/2020	26,934.01	26,934.01
Group 2	0025279440	295,000.00	0.000 %	TN	95.00	360	253,277.99	11/30/2020	42,075.31	42,075.31

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Connecticut Avenue Securities

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Series 2014-C03



Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:54 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0025279519	181,000.00	0.000 %	MN	95.00	360	154,677.31	11/30/2020	25,695.47	25,695.47
Group 2	0025279686	348,000.00	0.000 %	OR	97.00	360	292,893.55	11/30/2020	48,656.37	48,656.37
Group 2	0025279980	317,000.00	0.000 %	VA	95.00	360	182,630.84	11/30/2020	30,339.19	30,339.19
Group 2	0025280695	495,000.00	0.000 %	CA	90.00	360	423,435.93	11/30/2020	70,342.47	70,342.47
Group 2	0025281032	332,000.00	0.000 %	AR	95.00	360	284,053.07	11/30/2020	47,187.77	47,187.77
Group 2	0025281409	99,000.00	0.000 %	IN	85.00	360	84,425.38	11/30/2020	14,025.00	14,025.00
Group 2	0025282843	95,000.00	0.000 %	IA	95.00	360	75,034.92	11/30/2020	12,465.03	12,465.03
Group 2	0025283024	185,000.00	0.000 %	FL	90.00	360	157,749.03	11/30/2020	26,205.75	26,205.75
Group 2	0025284100	213,000.00	0.000 %	CO	95.00	360	149,526.89	11/30/2020	24,839.86	24,839.86
Group 2	0025286320	396,000.00	0.000 %	NY	90.00	360	338,172.10	11/30/2020	56,178.18	56,178.18
Group 2	0025286499	266,000.00	0.000 %	TX	95.00	360	219,628.04	11/30/2020	36,485.28	36,485.28
Group 2	0025286839	298,000.00	0.000 %	MO	97.00	360	256,679.08	11/30/2020	42,640.31	42,640.31
Group 2	0025287869	360,000.00	0.000 %	NY	95.00	360	308,432.75	11/30/2020	51,237.79	51,237.79
Group 2	0025288102	409,000.00	0.000 %	CT	92.00	360	311,397.93	11/30/2020	51,730.38	51,730.38
Group 2	0025288218	417,000.00	0.000 %	NY	95.00	360	333,420.47	11/30/2020	55,388.83	55,388.83
Group 2	0025288280	110,000.00	0.000 %	CT	95.00	360	94,159.95	11/30/2020	15,642.14	15,642.14
Group 2	0025288301	180,000.00	0.000 %	PA	90.00	360	154,804.68	11/30/2020	25,716.63	25,716.63
Group 2	0025289623	328,000.00	0.000 %	CO	88.00	360	279,051.14	11/30/2020	46,356.83	46,356.83
Group 2	0025289658	243,000.00	0.000 %	LA	97.00	360	206,532.76	11/30/2020	34,309.85	34,309.85
Group 2	0025289911	121,000.00	0.000 %	OH	95.00	360	103,393.97	11/30/2020	17,176.12	17,176.12
Group 2	0025290058	126,000.00	0.000 %	SD	84.00	360	106,876.24	11/30/2020	17,754.61	17,754.61
Group 2	0025290139	113,000.00	0.000 %	MN	90.00	360	96,041.63	11/30/2020	15,954.73	15,954.73
Group 2	0025290498	138,000.00	0.000 %	PA	95.00	360	116,155.81	11/30/2020	19,296.16	19,296.16
Group 2	0025290715	136,000.00	0.000 %	VA	95.00	360	97,799.14	11/30/2020	16,246.69	16,246.69
Group 2	0025290922	254,000.00	0.000 %	TX	95.00	360	195,443.12	11/30/2020	32,467.61	32,467.61
Group 2	0025291056	299,000.00	0.000 %	VA	95.00	360	258,929.43	11/30/2020	43,014.15	43,014.15
Group 2	0025291511	175,000.00	0.000 %	NJ	95.00	360	147,821.33	11/30/2020	24,556.53	24,556.53
Group 2	0025291542	159,000.00	0.000 %	PA	95.00	360	135,964.36	11/30/2020	22,586.82	22,586.82
Group 2	0025291855	171,000.00	0.000 %	MI	90.00	360	146,637.69	11/30/2020	24,359.90	24,359.90
Group 2	0025293537	96,000.00	0.000 %	IN	95.00	360	81,851.70	11/30/2020	13,597.45	13,597.45
Group 2	0025293940	182,000.00	0.000 %	NY	88.00	360	149,832.64	11/30/2020	24,890.66	24,890.66
Group 2	0025294432	236,000.00	0.000 %	ID	95.00	360	188,905.48	11/30/2020	31,381.56	31,381.56
Group 2	0025294466	323,000.00	0.000 %	NJ	85.00	360	276,803.40	11/30/2020	45,983.43	45,983.43

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11-Dec-2020 2:17:54 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0025294649	342,000.00	0.000 %	FL	90.00	360	279,945.89	11/30/2020	46,505.47	46,505.47
Group 2	0025294681	205,000.00	0.000 %	MN	90.00	360	174,420.28	11/30/2020	28,975.23	28,975.23
Group 2	0025295204	304,000.00	0.000 %	CA	85.00	360	252,718.47	11/30/2020	41,982.37	41,982.37
Group 2	0025295472	264,000.00	0.000 %	TX	95.00	360	225,805.95	11/30/2020	37,511.58	37,511.58
Group 2	0025295673	99,000.00	0.000 %	MN	90.00	360	84,070.68	11/30/2020	13,966.08	13,966.08
Group 2	0025295936	268,000.00	0.000 %	TX	95.00	360	229,584.45	11/30/2020	38,139.27	38,139.27
Group 2	0025295993	385,000.00	0.000 %	AK	95.00	360	327,980.30	11/30/2020	54,485.09	54,485.09
Group 2	0025296544	187,000.00	0.000 %	CO	95.00	360	159,789.60	11/30/2020	26,544.74	26,544.74
Group 2	0025296747	285,000.00	0.000 %	VA	95.00	360	229,978.63	11/30/2020	38,204.75	38,204.75
Group 2	0025297335	223,000.00	0.000 %	NC	90.00	360	188,362.11	11/30/2020	31,291.29	31,291.29
Group 2	0025297903	227,000.00	0.000 %	CT	95.00	360	194,855.12	11/30/2020	32,369.93	32,369.93
Group 2	0025298279	265,000.00	0.000 %	ND	95.00	360	227,039.41	11/30/2020	37,716.48	37,716.48
Group 2	0025299348	186,000.00	0.000 %	OK	93.00	360	153,934.32	11/30/2020	25,572.04	25,572.04
Group 2	0025300367	112,000.00	0.000 %	GA	94.00	360	92,467.73	11/30/2020	15,361.02	15,361.02
Group 2	0025300625	208,000.00	0.000 %	CA	95.00	360	179,151.10	11/30/2020	29,761.13	29,761.13
Group 2	0025301604	229,000.00	0.000 %	TX	95.00	360	195,309.94	11/30/2020	32,445.48	32,445.48
Group 2	0025301788	290,000.00	0.000 %	TX	88.00	360	249,784.13	11/30/2020	41,494.90	41,494.90
Group 2	0025302848	226,000.00	0.000 %	NJ	91.00	360	193,766.87	11/30/2020	32,189.15	32,189.15
Group 2	0025304278	291,000.00	0.000 %	DE	97.00	360	250,826.46	11/30/2020	41,668.06	41,668.06
Group 2	0025304479	116,000.00	0.000 %	OH	97.00	360	99,209.31	11/30/2020	16,480.95	16,480.95
Group 2	0025304529	285,000.00	0.000 %	PR	95.00	360	243,304.72	11/30/2020	40,418.52	40,418.52
Group 2	0025306040	266,000.00	0.000 %	NJ	81.00	360	227,118.47	11/30/2020	37,729.62	37,729.62
Group 2	0025307397	272,000.00	0.000 %	UT	87.00	360	229,080.68	11/30/2020	38,055.58	38,055.58
Group 2	0025307730	378,000.00	0.000 %	NJ	95.00	360	323,065.59	11/30/2020	53,668.64	53,668.64
Group 2	0025307971	295,000.00	0.000 %	VA	90.00	360	76,254.77	11/30/2020	12,667.68	12,667.68
Group 2	0025308560	184,000.00	0.000 %	ID	95.00	360	157,785.09	11/30/2020	26,211.74	26,211.74
Group 2	0025308808	414,000.00	0.000 %	MD	90.00	360	322,408.21	11/30/2020	53,559.44	53,559.44
Group 2	0025308876	176,000.00	0.000 %	PA	95.00	360	149,624.52	11/30/2020	24,856.08	24,856.08
Group 2	0025309041	395,000.00	0.000 %	MA	93.00	360	294,001.23	11/30/2020	48,840.38	48,840.38
Group 2	0025309714	128,000.00	0.000 %	WI	83.00	360	108,523.10	11/30/2020	18,028.19	18,028.19
Group 2	0025310055	183,000.00	0.000 %	GA	90.00	360	156,209.24	11/30/2020	25,949.96	25,949.96
Group 2	0025310465	138,000.00	0.000 %	AZ	95.00	360	118,800.52	11/30/2020	19,735.51	19,735.51
Group 2	0025310713	333,000.00	0.000 %	AZ	95.00	360	284,763.58	11/30/2020	47,305.80	47,305.80

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11-Dec-2020 2:17:54 PM

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0025310846	330,000.00	0.000 %	MD	95.00	360	283,787.98	11/30/2020	47,143.73	47,143.73
Group 2	0025312342	153,000.00	0.000 %	MD	90.00	360	100,905.32	11/30/2020	16,762.70	16,762.70
Group 2	0025313946	107,000.00	0.000 %	TX	91.00	360	91,612.79	11/30/2020	15,219.00	15,219.00
Group 2	0025314104	486,000.00	0.000 %	WA	90.00	360	398,666.23	11/30/2020	66,227.65	66,227.65
Group 2	0025314129	308,000.00	0.000 %	VA	90.00	360	259,032.54	11/30/2020	43,031.28	43,031.28
Group 2	0025314525	296,000.00	0.000 %	FL	90.00	360	249,357.70	11/30/2020	41,424.06	41,424.06
Group 2	0025314912	344,000.00	0.000 %	MD	85.00	360	297,560.28	11/30/2020	49,431.62	49,431.62
Group 2	0025315487	116,000.00	0.000 %	PR	88.00	360	99,605.32	11/30/2020	16,546.74	16,546.74
Group 2	0025316696	325,000.00	0.000 %	CA	86.00	360	276,206.49	11/30/2020	45,884.27	45,884.27
Group 2	0025317003	207,000.00	0.000 %	PA	90.00	360	176,042.62	11/30/2020	29,244.74	29,244.74
Group 2	0025317803	303,000.00	0.000 %	MA	82.00	360	246,184.33	11/30/2020	40,896.89	40,896.89
Group 2	0025318512	209,000.00	0.000 %	GA	95.00	360	178,162.49	11/30/2020	29,596.90	29,596.90
Group 2	0025319050	160,000.00	0.000 %	NJ	90.00	360	138,920.58	11/30/2020	23,232.41	23,232.41
Group 2	0025319412	208,000.00	0.000 %	TX	95.00	360	174,866.62	11/30/2020	29,049.38	29,049.38
Group 2	0025319951	599,000.00	0.000 %	HI	90.00	360	514,723.39	11/30/2020	85,507.42	85,507.42
Group 2	0025320062	147,000.00	0.000 %	IL	95.00	360	126,459.13	11/30/2020	21,007.78	21,007.78
Group 2	0025320147	139,000.00	0.000 %	TX	95.00	360	118,615.70	11/30/2020	19,704.80	19,704.80
Group 2	0025321585	131,000.00	0.000 %	AL	90.00	360	111,504.95	11/30/2020	18,523.54	18,523.54
Group 2	0025321737	187,000.00	0.000 %	TX	95.00	360	157,961.34	11/30/2020	26,241.02	26,241.02
Group 2	0025321883	297,000.00	0.000 %	GA	97.00	360	252,446.57	11/30/2020	41,937.20	41,937.20
Group 2	0025321934	344,000.00	0.000 %	TX	97.00	360	292,852.23	11/30/2020	48,649.51	48,649.51
Group 2	0025322533	225,000.00	0.000 %	AR	90.00	360	195,344.58	11/30/2020	32,451.24	32,451.24
Group 2	0025323469	228,000.00	0.000 %	LA	95.00	360	180,300.19	11/30/2020	29,952.02	29,952.02
Group 2	0025323548	210,000.00	0.000 %	TX	90.00	360	178,255.49	11/30/2020	29,612.35	29,612.35
Group 2	0025324398	128,000.00	0.000 %	TX	89.00	360	102,000.32	11/30/2020	16,944.61	16,944.61
Group 2	0025324452	226,000.00	0.000 %	IL	95.00	360	185,897.39	11/30/2020	30,881.84	30,881.84
Group 2	0025324533	348,000.00	0.000 %	SC	95.00	360	276,537.17	11/30/2020	45,939.20	45,939.20
Group 2	0025324805	321,000.00	0.000 %	CA	95.00	360	275,538.42	11/30/2020	45,773.29	45,773.29
Group 2	0025325020	326,000.00	0.000 %	CA	90.00	360	281,357.59	11/30/2020	46,739.98	46,739.98
Group 2	0025327929	68,000.00	0.000 %	VA	95.00	360	58,329.29	11/30/2020	9,689.84	9,689.84
Group 2	0025328499	79,000.00	0.000 %	OH	95.00	360	65,094.35	11/30/2020	10,813.67	10,813.67
Group 2	0025330520	247,000.00	0.000 %	UT	95.00	360	211,673.17	11/30/2020	35,163.79	35,163.79
Group 2	0025331282	98,000.00	0.000 %	TX	85.00	360	80,426.39	11/30/2020	13,360.68	13,360.68

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Group 2	0025332335	218,000.00	0.000 %	TN	95.00	360	184,355.76	11/30/2020	30,625.74	30,625.74
Group 2	0025332811	307,000.00	0.000 %	TX	97.00	360	266,536.47	11/30/2020	44,277.85	44,277.85
Group 2	0025333611	48,000.00	0.000 %	OH	95.00	360	40,396.77	11/30/2020	6,710.84	6,710.84
Group 2	0025334388	113,000.00	0.000 %	CO	95.00	360	95,364.78	11/30/2020	15,842.29	15,842.29
Group 2	0025334888	230,000.00	0.000 %	OK	92.00	360	193,893.69	11/30/2020	32,210.21	32,210.21
Group 2	0025335488	255,000.00	0.000 %	CT	85.00	360	218,039.98	11/30/2020	36,221.47	36,221.47
Group 2	0025335852	283,000.00	0.000 %	WV	95.00	360	245,795.40	11/30/2020	40,832.28	40,832.28
Group 2	0025335982	89,000.00	0.000 %	OR	97.00	360	75,177.52	11/30/2020	12,488.72	12,488.72
Group 2	0025336175	227,000.00	0.000 %	NC	85.00	360	192,269.75	11/30/2020	31,940.44	31,940.44
Group 2	0025336263	184,000.00	0.000 %	MI	97.00	360	160,802.98	11/30/2020	26,713.08	26,713.08
Group 2	0025336516	250,000.00	0.000 %	MT	90.00	360	213,522.16	11/30/2020	35,470.95	35,470.95
Group 2	0025336605	417,000.00	0.000 %	OR	93.00	360	284,512.43	11/30/2020	47,264.08	47,264.08
Group 2	0025338404	181,000.00	0.000 %	CA	95.00	360	155,104.35	11/30/2020	25,766.41	25,766.41

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C03



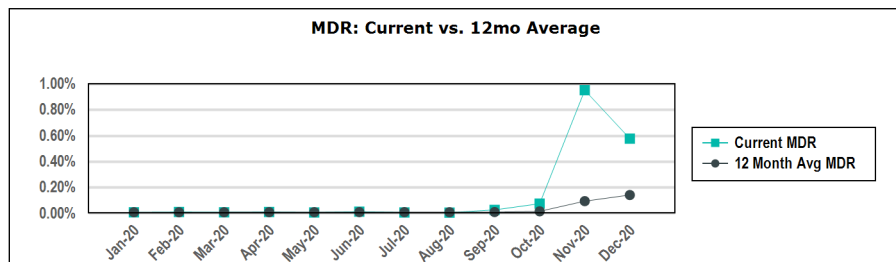
Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:54 PM

Realized Loss Report - Collateral

Summary

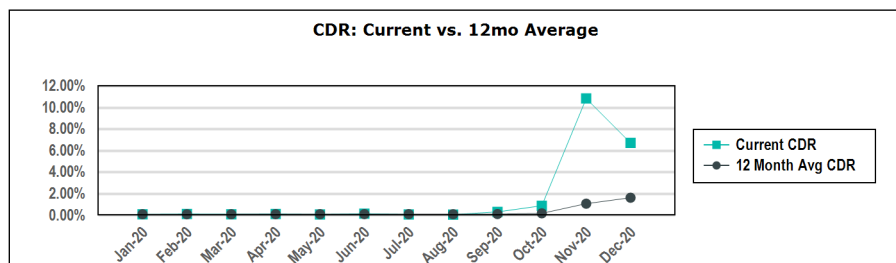
MDR

Current Month 0.579 %
3 Month Average 0.536 %
12 Month Average 0.143 %



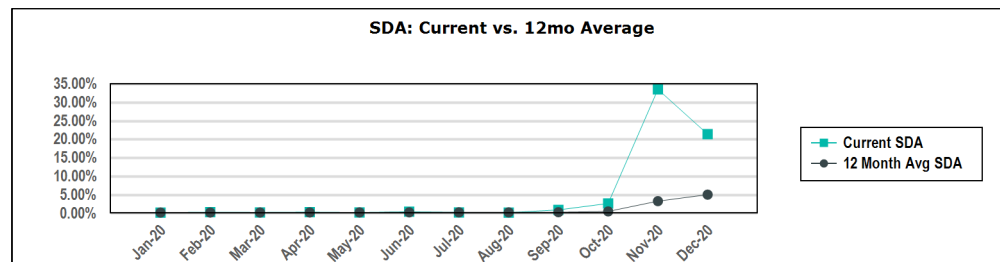
CDR

Current Month 6.731 %
3 Month Average 6.161 %
12 Month Average 1.644 %



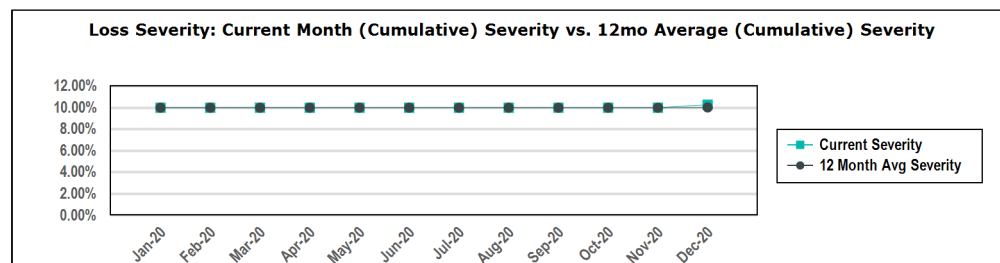
SDA

Current Month 21.455 %
3 Month Average 19.246 %
12 Month Average 5.090 %



Loss Severity

Current Month (Cumulative) 10.280 %
3 Month Average (Cumulative) 10.094 %
12 Month Average (Cumulative) 10.024 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2014-C03



Distribution Date: 28-Dec-2020
11-Dec-2020 2:17:55 PM

Prepayment Rates

Summary

SMM

Current Month	4.858 %
3 Month Average	4.314 %
12 Month Average	2.310 %

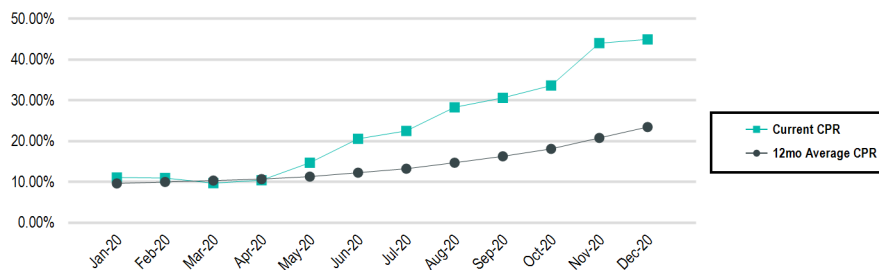
CPR

Current Month	44.984 %
3 Month Average	40.895 %
12 Month Average	23.485 %

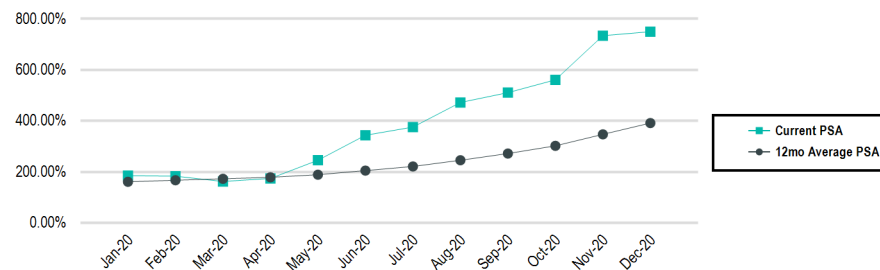
PSA

Current Month	749.733 %
3 Month Average	681.583 %
12 Month Average	391.419 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.831 %
3 Month Average	4.296 %
12 Month Average	2.285 %

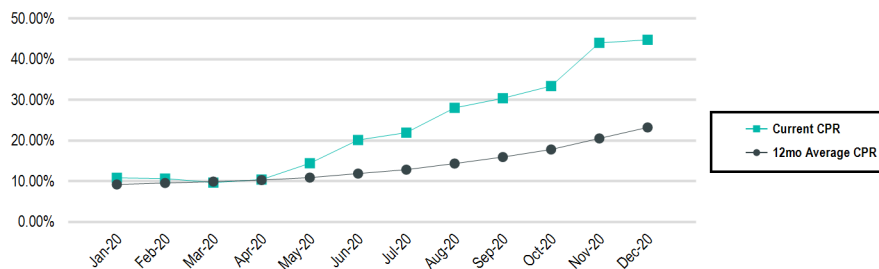
CPR

Current Month	44.796 %
3 Month Average	40.757 %
12 Month Average	23.255 %

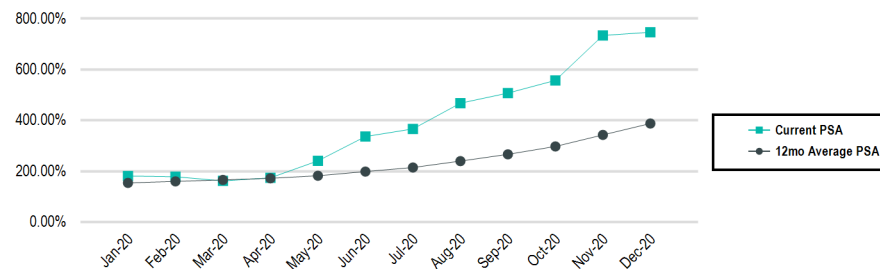
PSA

Current Month	746.597 %
3 Month Average	679.283 %
12 Month Average	387.579 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

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Prepayment Rates

Group 2

SMM

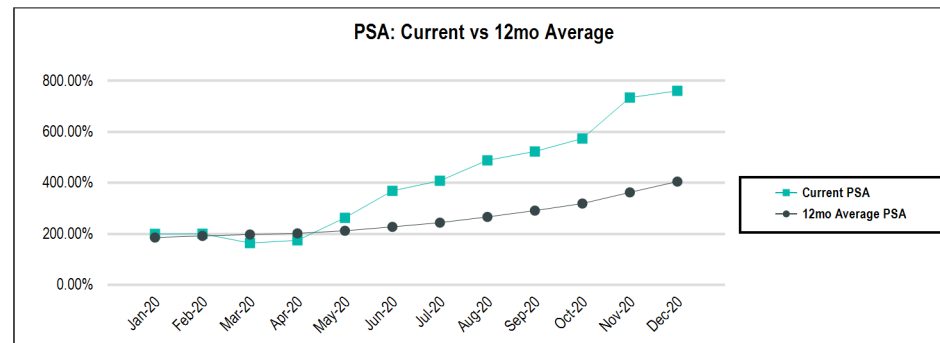
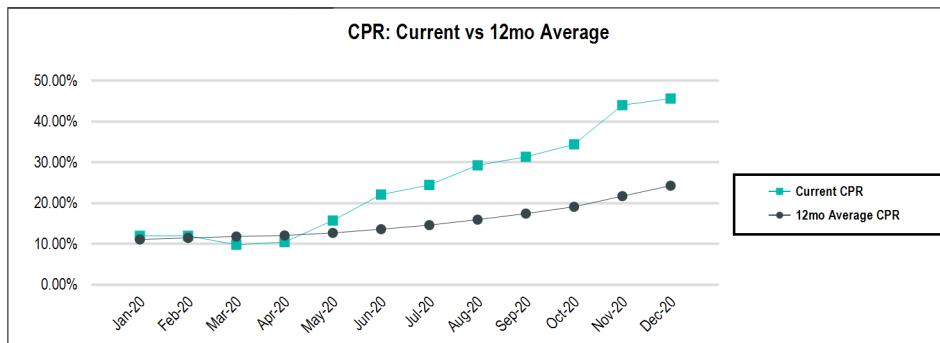
Current Month	4.955 %
3 Month Average	4.379 %
12 Month Average	2.398 %

CPR

Current Month	45.654 %
3 Month Average	41.386 %
12 Month Average	24.299 %

PSA

Current Month	760.904 %
3 Month Average	689.770 %
12 Month Average	404.976 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Supplemental Reporting

Business Day

means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2014-C03), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

means July 25, 2014.

Record Date

means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Cut-off Date

means the close of business on May 31, 2014.

Accrual Period

means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

LIBOR Adjustment Date

means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Maturity Date

means the Payment Date in July 2024.

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Credit-Linked Notes

Series 2014-C03



Supplemental Reporting

Additional Cumulative Realized Loss/(Gain) Notes

Cumulative Realized Loss/(Gain) represents Cumulative Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount since issuance.
Cumulative Realized Loss/(Gain) Amount can consist of a Credit Event Amount and Reversed Credit Event Amount calculated utilizing different Applicable Severity Percentages based on the then applicable Net Credit Percentage at the time of the Credit Event or Reversal.